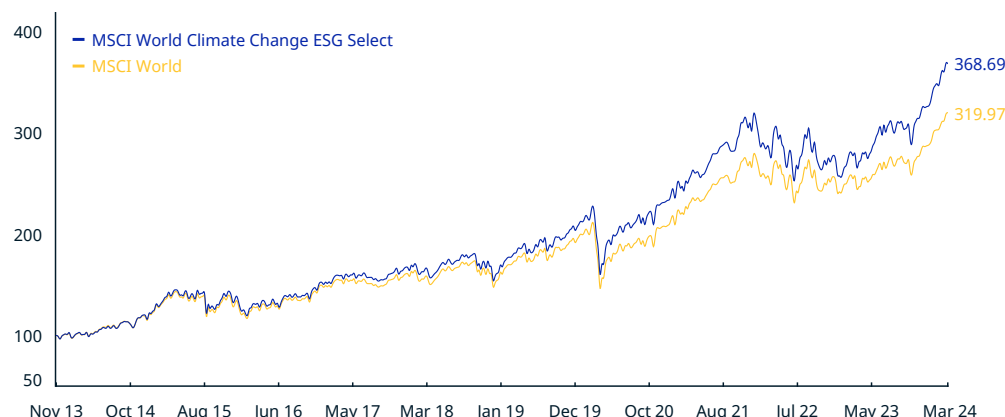


# MSCI World Climate Change ESG Select Index (EUR)

The MSCI World Climate Change ESG Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)\* countries. The index aims to incorporate additional business exclusion screens including Nuclear Weapons, Tobacco, Thermal Coal, Nuclear Power and Unconventional Oil & Gas. Additionally, companies that not in compliance with the United Nations Global Compact principles are also excluded from the index. Only companies rated BB and above are eligible for inclusion in the index. The index is finally diversified by capping issuers in the index at 10%.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change ESG Select	MSCI World
2023	27.45	19.60
2022	-18.50	-12.78
2021	33.40	31.07
2020	12.01	6.33
2019	32.21	30.02
2018	-3.34	-4.11
2017	9.36	7.51
2016	9.33	10.73
2015	13.07	10.42
2014	20.24	19.50

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Change ESG Select	3.11	13.09	31.37	13.09	13.10	15.17	13.69	13.44
MSCI World	3.42	11.37	25.86	11.37	11.71	12.95	12.09	11.90

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.41	27.00	21.84	4.24
1.82	21.97	18.72	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Climate Change ESG Select	1.04	2.32	10.29	16.20	16.61	14.38	0.77	0.91	0.96	0.96	32.48	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	13.99	15.54	13.65	0.78	0.83	0.90	0.90	33.76	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI World Climate Change ESG Select Index (EUR)

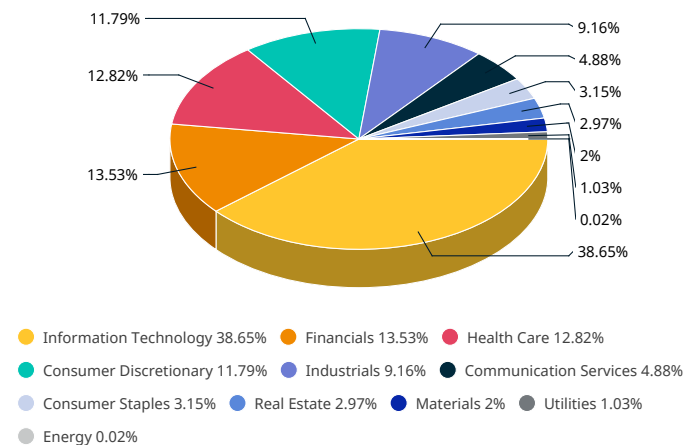
### INDEX CHARACTERISTICS

	MSCI World Climate Change ESG Select	MSCI World
<b>Number of Constituents</b>	1,214	1,465
	<b>Weight (%)</b>	
<b>Largest</b>	10.14	4.57
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.08	0.07
<b>Median</b>	0.02	0.02

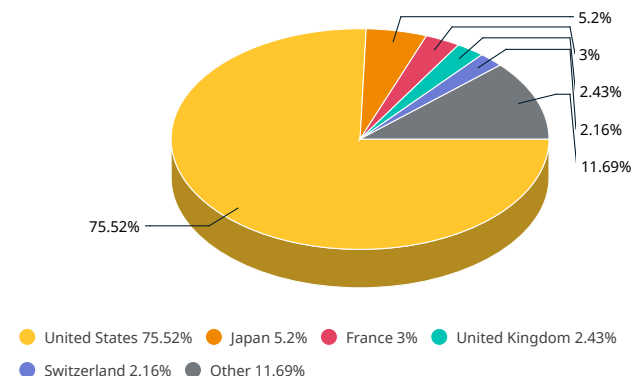
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	10.14	3.44	Info Tech
MICROSOFT CORP	9.28	4.57	Info Tech
APPLE	4.65	3.88	Info Tech
AMAZON.COM	3.13	2.58	Cons Discr
TESLA	2.66	0.77	Cons Discr
ALPHABET A	1.24	1.37	Comm Svcs
LILLY (ELI) & COMPANY	1.18	0.97	Health Care
ALPHABET C	1.09	1.21	Comm Svcs
BROADCOM	1.04	0.91	Info Tech
SALESFORCE	0.91	0.45	Info Tech
<b>Total</b>	<b>35.31</b>	<b>20.15</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World Climate Change ESG Select Index was launched on Dec 13, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

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