

# MSCI World ESG Screened Index (USD)

The MSCI World ESG Screened 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 excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – NOV 2021)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Screened	MSCI World
2020	17.56	15.90
2019	28.15	27.67
2018	-8.60	-8.71
2017	22.49	22.40
2016	7.02	7.51
2015	-0.08	-0.87
2014	5.39	4.94
2013	27.58	26.68

## INDEX PERFORMANCE – NET RETURNS (%) (NOV 30, 2021)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI World ESG Screened	-2.08	-0.73	22.39	17.33	17.70	15.16	na	13.29	
MSCI World	-2.19	-0.94	21.78	16.82	16.89	14.61	na	12.81	

## FUNDAMENTALS (NOV 30, 2021)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	22.13	19.30	3.32
1.71	21.87	18.85	3.26

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – NOV 30, 2021)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Screened	1.00	0.48	3.45	18.12	15.04	na	0.93	0.93	na	0.97	33.69	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.65	18.05	14.96	na	0.90	0.91	na	0.94	34.03	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly net returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

\* 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 ESG Screened Index was launched on Oct 22, 2018. Data prior to the launch date is back-tested data (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.

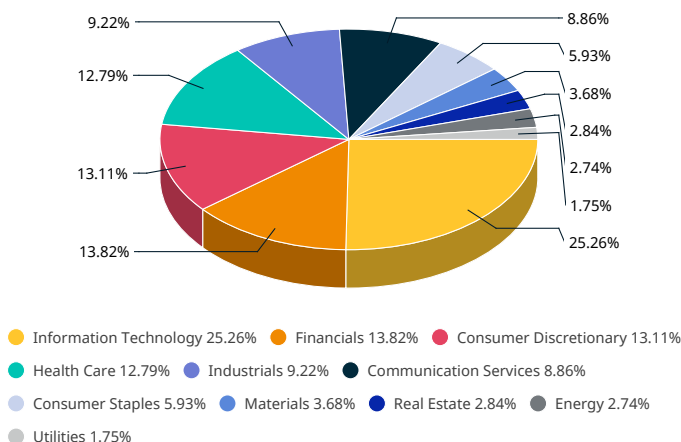
### INDEX CHARACTERISTICS

	MSCI World ESG Screened	MSCI World
<b>Number of Constituents</b>	1,475	1,555
	<b>Weight (%)</b>	
<b>Largest</b>	4.84	4.62
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.07	0.06
<b>Median</b>	0.03	0.03

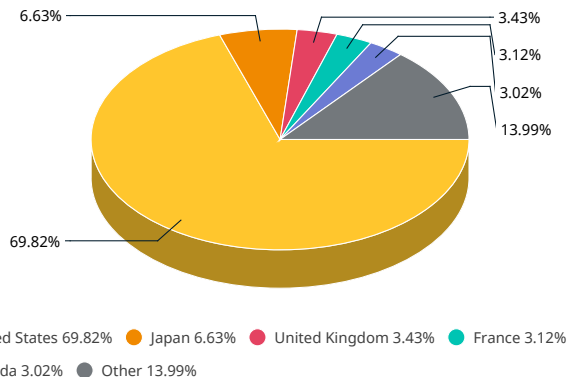
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	4.84	4.62	Info Tech
MICROSOFT CORP	4.15	3.96	Info Tech
AMAZON.COM	2.80	2.66	Cons Discr
TESLA	1.65	1.57	Cons Discr
ALPHABET A	1.50	1.43	Comm Srvc
ALPHABET C	1.46	1.39	Comm Srvc
NVIDIA	1.43	1.36	Info Tech
META PLATFORMS A	1.37	1.30	Comm Srvc
JPMORGAN CHASE & CO	0.84	0.80	Financials
HOME DEPOT	0.75	0.71	Cons Discr
<b>Total</b>	<b>20.78</b>	<b>19.81</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



### INDEX METHODOLOGY

The MSCI ESG Screened Indexes aim to represent the performance of an investment strategy that excludes companies from the parent index that are involved in business activities of Controversial Weapons, Nuclear Weapons, Civilian Firearms, Tobacco, Thermal Coal, Oil Sands. In addition to the above, companies that fail to comply with the United Nations Global Compact Principles are also excluded from the MSCI ESG Screened Indexes. The indexes are maintained following the [MSCI Global Investable Indexes \(GIMI\) Methodology](#) – a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability.

The index is reviewed in February, May, August and November, coinciding with the quarterly and semiannually index reviews of MSCI Global Investable Market Indexes.

### ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

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