MSCI World ESG Universal Select Index (USD)

The MSCI World ESG Universal Select Index captures large and mid-cap securities across 23 Developed Markets (DM) countries*. The index aims to increase exposure to companies demonstrating both a robust ESG profile and a positive trend in improving that profile, by re-weighting free-float adjusted market capitalization weights based on certain ESG metrics, while minimizing exclusions from the MSCI World index. In addition, a selection of securities using pre-defined ESG screens is excluded from the index.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – MAR 2024)

— MSCI World ESG Universal Select
— MSCI World

374.80
361.83

ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Universal Select	MSCI World
2023	25.46	23.79
2022	-19.34	-18.14
2021	22.75	21.82
2020	17.28	15.90
2019	28.84	27.67
2018	-8.56	-8.71
2017	22.98	22.40
2016	6.58	7.51
2015	-0.58	-0.87
2014	4.57	4.94
2013	27.55	26.68

INDEX PERFORMANCE — NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
					ANNUALIZED			
MSCI World ESG Universal Select	3.20	9.25	26.25	9.25	8.94	12.77	9.70	11.81
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	9.39	11.48

FUNDAMENTALS (MAR 29, 2024)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	1.84	22.55	19.11	3.44
	1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World ESG Universal Select	1.00	0.82	11.97	17.40	18.07	14.93	0.43	0.65	0.60	0.77	33.29	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.29	17.04	18.07	14.91	0.42	0.61	0.58	0.75	34.03	2020-02-12—2020-03-23

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

MSCI

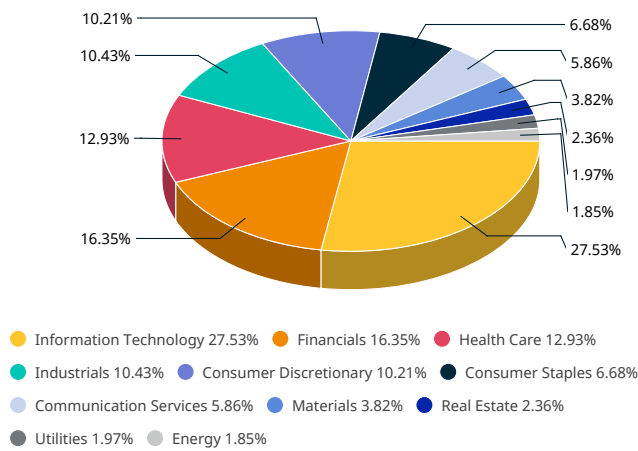# MSCI World ESG Universal Select Index (USD)

INDEX CHARACTERISTICS

	MSCI World ESG Universal Select	MSCI World
Number of Constituents	1,336	1,465
	Weight (%)	
Largest	5.33	4.57
Smallest	0.00	0.00
Average	0.07	0.07
Median	0.03	0.02

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.33	3.44	Info Tech
MICROSOFT CORP	US	4.84	4.57	Info Tech
APPLE	US	2.40	3.88	Info Tech
AMAZON.COM	US	1.50	2.58	Cons Discr
UNITEDHEALTH GROUP	US	1.10	0.70	Health Care
ALPHABET A	US	1.07	1.37	Comm Srvcs
NOVO NORDISK B	DK	1.00	0.64	Health Care
MASTERCARD A	US	0.97	0.62	Financials
ALPHABET C	US	0.95	1.21	Comm Srvcs
ASML HLDG	NL	0.93	0.60	Info Tech
Total		20.09	19.61	

SECTOR WEIGHTS

- Information Technology 27.53%
- Financials 16.35%
- Health Care 12.93%
- Industrials 10.43%
- Consumer Discretionary 10.21%
- Consumer Staples 6.68%
- Communication Services 5.86%
- Materials 3.82%
- Real Estate 2.36%
- Utilities 1.97%
- Energy 1.85%

COUNTRY WEIGHTS

- United States 66.14%
- Japan 6.82%
- United Kingdom 4.28%
- Canada 3.4%
- France 3.23%
- Other 16.14%
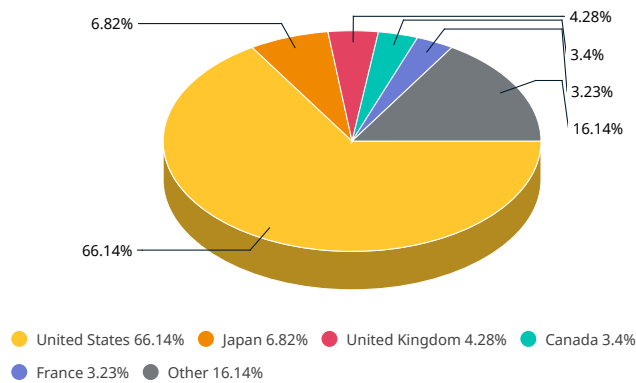
*DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

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.

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