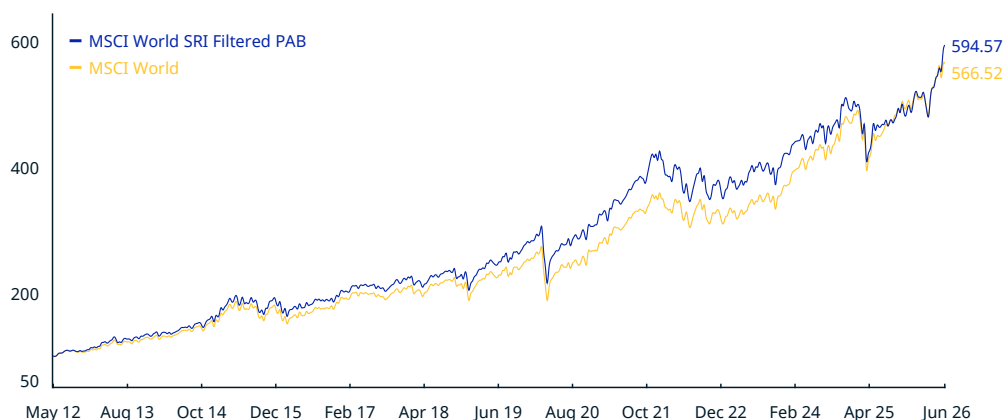


# MSCI World SRI Filtered PAB Index (EUR)

The MSCI World SRI Filtered PAB 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 is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – JUN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Filtered PAB	MSCI World
2025	0.95	6.77
2024	16.05	26.60
2023	20.58	19.60
2022	-16.91	-12.78
2021	34.60	31.07
2020	10.81	6.33
2019	32.87	30.02
2018	-2.91	-4.11
2017	8.92	7.51
2016	9.01	10.73
2015	13.33	10.42
2014	20.16	19.50
2013	22.80	21.20

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI World SRI Filtered PAB	7.61	21.34	26.83	19.77	13.73	10.41	12.55	13.49	
MSCI World	1.34	14.64	24.58	12.68	17.40	12.29	12.81	13.10	

## FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.47	27.22	21.37	4.62
1.52	24.57	19.17	4.15

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2026)

	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 SRI Filtered PAB	1.00	3.28	34.41	13.41	15.14	13.96	0.81	0.61	0.87	1.00	32.20	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.95	11.65	13.34	13.47	1.20	0.80	0.91	1.00	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 SRI Filtered PAB Index (EUR)

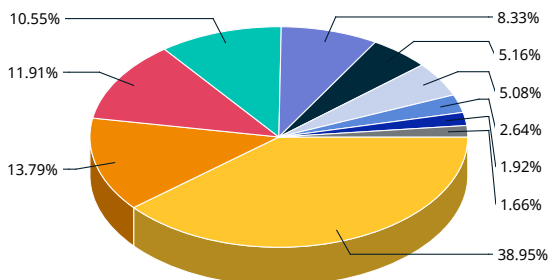
## INDEX CHARACTERISTICS

	MSCI World SRI Filtered PAB	MSCI World
<b>Number of Constituents</b>	260	1,283
<b>Weight (%)</b>		
<b>Largest</b>	6.22	5.18
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.38	0.08
<b>Median</b>	0.20	0.03

## TOP 10 CONSTITUENTS

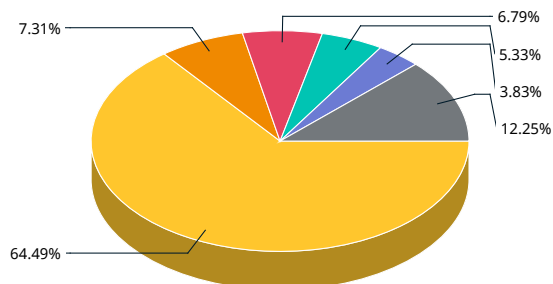
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.22	0.86	Info Tech
APPLIED MATERIALS	US	5.07	0.64	Info Tech
NVIDIA	US	4.86	5.18	Info Tech
LAM RESEARCH CORP	US	4.81	0.61	Info Tech
VISA A	US	2.41	0.65	Financials
MARVELL TECHNOLOGY	US	2.24	0.29	Info Tech
PALO ALTO NETWORKS	US	2.17	0.31	Info Tech
ANALOG DEVICES	US	1.92	0.22	Info Tech
HOME DEPOT	US	1.89	0.39	Cons Discr
WESTERN DIGITAL	US	1.71	0.25	Info Tech
<b>Total</b>		<b>33.29</b>	<b>9.39</b>	

## SECTOR WEIGHTS



- Information Technology 38.95%
- Financials 13.79%
- Industrials 11.91%
- Health Care 10.55%
- Consumer Discretionary 8.33%
- Real Estate 5.16%
- Communication Services 5.08%
- Utilities 2.64%
- Consumer Staples 1.92%
- Materials 1.66%

## COUNTRY WEIGHTS



- United States 64.49%
- Netherlands 7.31%
- Japan 6.79%
- Switzerland 5.33%
- Canada 3.83%
- Other 12.25%

\* 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 SRI Filtered PAB Index was launched on Jun 26, 2020. 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.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

