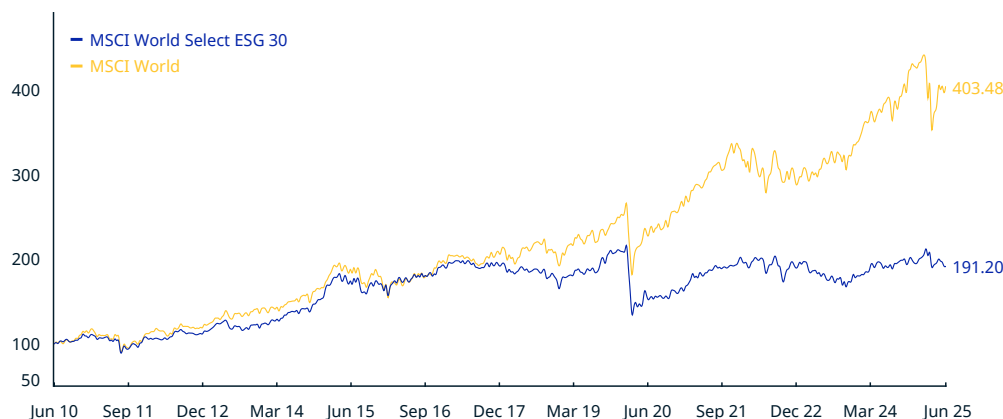


MSCI World Select ESG 30 Index (EUR)

The MSCI World Select ESG 30 Index is based on MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of 30 stocks 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, as well as exhibit low historical realized volatility and high dividend yield. The stock selection for this index is diversified with country and sector constraints.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (JUN 2010 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG 30	MSCI World
2024	9.42	24.81
2023	-4.18	17.64
2022	-4.25	-14.19
2021	21.61	29.26
2020	-23.14	4.64
2019	25.12	27.49
2018	-12.68	-5.92
2017	0.73	5.50
2016	10.79	8.47
2015	12.49	8.34
2014	23.93	17.21
2013	10.34	18.74
2012	5.50	11.44
2011	-2.54	-4.53

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 27, 2009
MSCI World Select ESG 30	-3.36	-7.10	0.77	-2.81	0.99	4.53	1.17	6.29
MSCI World	0.79	2.11	4.68	-4.21	12.09	11.84	8.21	11.35

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.50	13.13	11.65	1.16
1.72	23.24	19.73	3.61

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select ESG 30	0.79	7.99	209.65	13.31	12.56	13.81	-0.07	0.30	0.12	0.51	41.20	2020-02-17–2020-03-23
MSCI World	1.00	0.00	2.37	14.30	13.79	14.04	0.68	0.78	0.60	0.88	33.90	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

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

MSCI World Select ESG 30 Index (EUR)

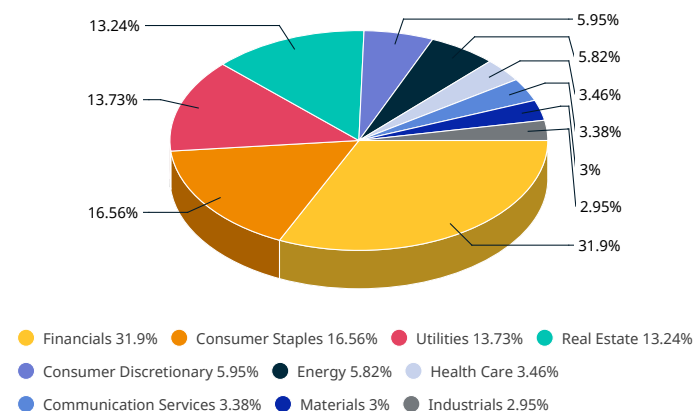
INDEX CHARACTERISTICS

	MSCI World Select ESG 30	MSCI World
Number of Constituents	30	1,325
	Weight (%)	
Largest	4.63	5.12
Smallest	2.44	0.00
Average	3.33	0.08
Median	3.39	0.03

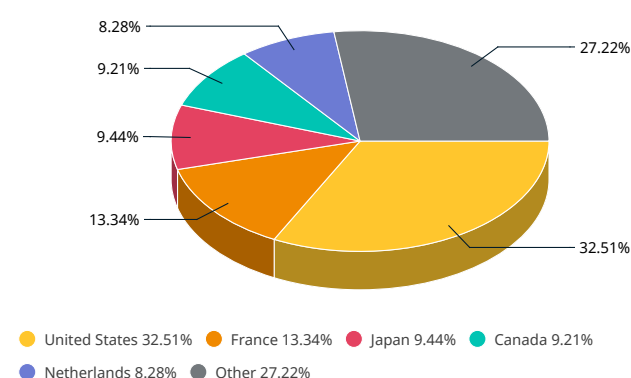
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASR NEDERLAND	NL	4.63	0.01	Financials
AGEAS	BE	4.48	0.01	Financials
GECINA	FR	4.18	0.01	Real Estate
EXELON CORP	US	4.14	0.06	Utilities
NN GROUP	NL	3.66	0.02	Financials
ESSENTIAL UTILITIES	US	3.60	0.01	Utilities
GENERAL MILLS	US	3.60	0.04	Cons Staples
EDP SA	PT	3.55	0.02	Utilities
GROUPE BRUXELLES LAMBERT	BE	3.54	0.01	Financials
KRAFT HEINZ CO	US	3.53	0.03	Cons Staples
Total		38.90	0.22	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

*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 Select ESG 30 Index was launched on Apr 18, 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.

ABOUT MSCI

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