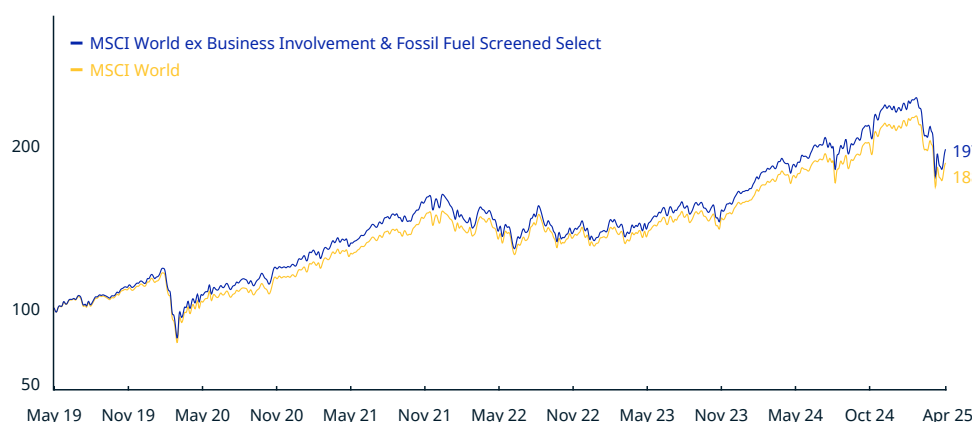


# MSCI World ex Business Involvement & Fossil Fuel Screened Select Index (EUR)

The MSCI World ex Business Involvement & Fossil Fuel Screened 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 represent the performance of a free float-adjusted market capitalization weighted investment strategy, which excludes companies that are associated with controversial business activities such as weapons and firearms, tobacco, adult entertainment, alcohol, or gambling; fossil fuel-related activities such as thermal coal mining, unconventional oil and gas and other oil and gas-related activities, thermal coal-based power generation, or ownership of metallurgical coal reserves; fail to comply with the United Nations Global Compact principles; or are assessed as having very severe controversies.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2019 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Business Involvement & Fossil Fuel Screened Select	MSCI World
2024	28.04	26.60
2023	21.55	19.60
2022	-16.04	-12.78
2021	32.40	31.07
2020	10.22	6.33

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2019
					3 Yr	5 Yr	10 Yr		
MSCI World ex Business Involvement & Fossil Fuel Screened Select	-3.67	-12.97	6.14	-10.49	8.65	13.33	na	12.14	
MSCI World	-4.13	-12.48	5.50	-9.74	8.33	13.10	na	11.32	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.74	21.97	18.36	3.57
1.86	21.23	18.09	3.32

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 28, 2019	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD	
MSCI World ex Business Involvement & Fossil Fuel Screened Select	1.01	1.35	4.40	15.12	14.13	na	0.45	0.86	na	0.78	33.00	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	14.68	13.64	na	0.44	0.88	na	0.74	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 ex Business Involvement & Fossil Fuel Screened Select Index (EUR)

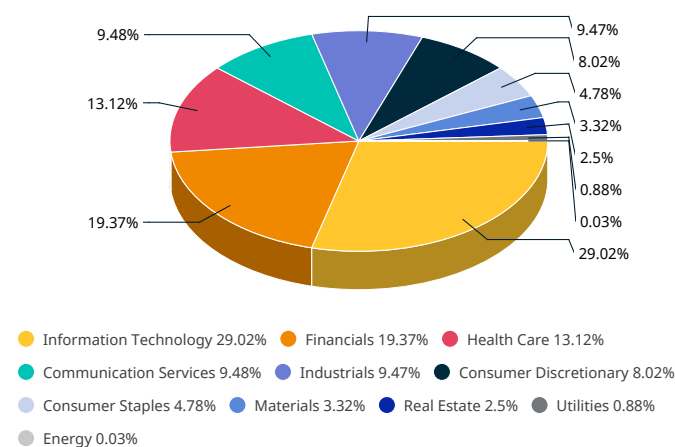
## INDEX CHARACTERISTICS

	MSCI World ex Business Involvement & Fossil Fuel Screened Select	MSCI World
<b>Number of Constituents</b>	1,105	1,352
	<b>Weight (%)</b>	
<b>Largest</b>	5.67	4.66
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.09	0.07
<b>Median</b>	0.03	0.03

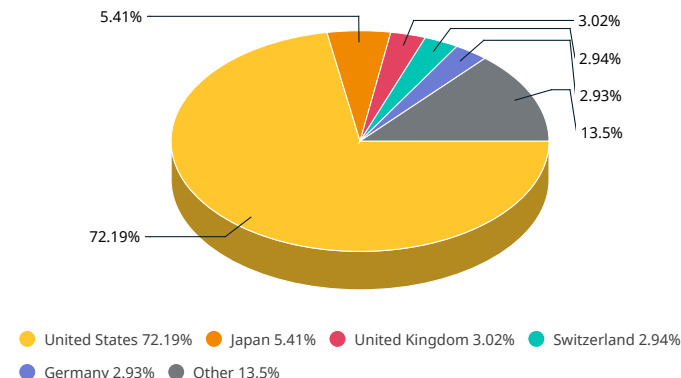
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.67	4.66	Info Tech
MICROSOFT CORP	4.96	4.07	Info Tech
NVIDIA	4.74	3.89	Info Tech
META PLATFORMS A	2.13	1.74	Comm Svcs
ALPHABET A	1.65	1.35	Comm Svcs
BROADCOM	1.52	1.25	Info Tech
TESLA	1.45	1.19	Cons Discr
ALPHABET C	1.42	1.17	Comm Svcs
LILLY (ELI) & COMPANY	1.29	1.06	Health Care
JPMORGAN CHASE & CO	1.22	1.00	Financials
<b>Total</b>	<b>26.05</b>	<b>21.38</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 ex Business Involvement & Fossil Fuel Screened Select Index was launched on Jun 06, 2022. 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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