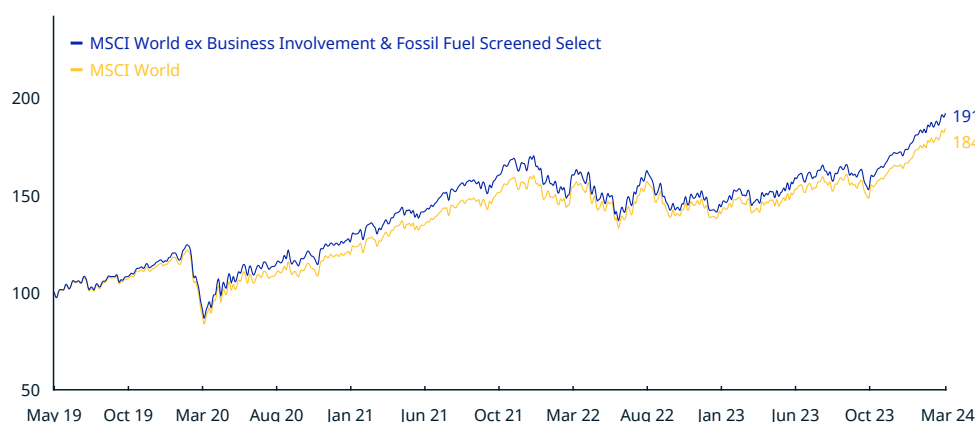


# MSCI World ex Business Involvement & Fossil Fuel Screened Select Index (EUR)

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 – MAR 2024)



## ANNUAL PERFORMANCE (%)

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

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	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	3.15	11.50	27.07	11.50	11.44	na	na	14.41	
MSCI World	3.42	11.37	25.86	11.37	11.71	na	na	13.44	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.68	23.20	19.39	3.54
1.82	21.97	18.72	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – MAR 29, 2024)

	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	1.37	3.09	14.66	na	na	0.73	na	na	0.93	33.00	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	13.99	na	na	0.78	na	na	0.88	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

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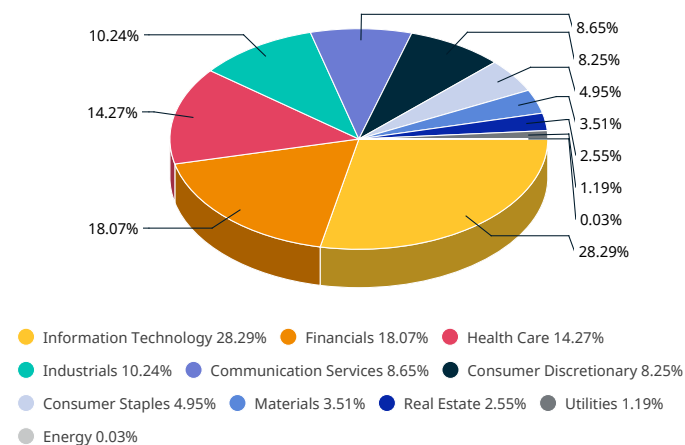
## INDEX CHARACTERISTICS

	MSCI World ex Business Involvement & Fossil Fuel Screened Select	MSCI World
<b>Number of Constituents</b>	1,205	1,465
	<b>Weight (%)</b>	
<b>Largest</b>	5.47	4.57
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.08	0.07
<b>Median</b>	0.03	0.02

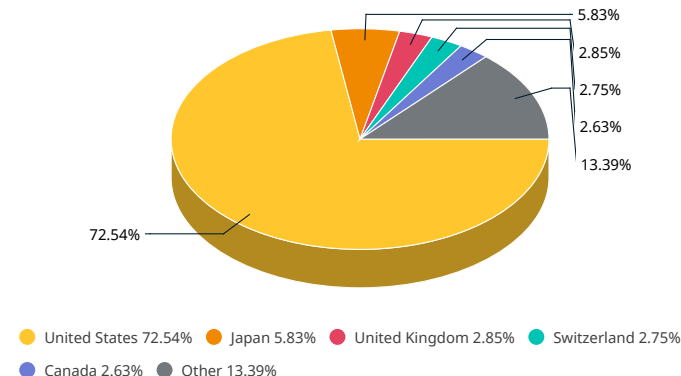
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.47	4.57	Info Tech
APPLE	4.64	3.88	Info Tech
NVIDIA	4.11	3.44	Info Tech
META PLATFORMS A	1.98	1.66	Comm Svcs
ALPHABET A	1.64	1.37	Comm Svcs
ALPHABET C	1.44	1.21	Comm Svcs
LILLY (ELI) & COMPANY	1.16	0.97	Health Care
BROADCOM	1.09	0.91	Info Tech
JPMORGAN CHASE & CO	1.07	0.89	Financials
BERKSHIRE HATHAWAY B	1.01	0.85	Financials
<b>Total</b>	<b>23.61</b>	<b>19.74</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.

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