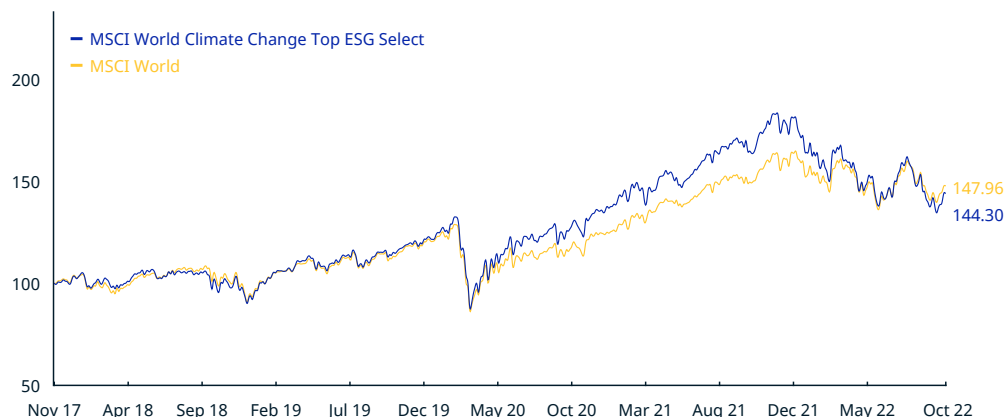


# MSCI World Climate Change Top ESG Select Index (EUR)

The MSCI World Climate Change Top ESG 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 set of stocks that have a relatively robust ESG profile as well as lower Carbon footprint than the parent Index.

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2017 – OCT 2022)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change Top ESG Select	MSCI World
2021	29.96	29.26
2020	14.16	4.64
2019	29.84	27.49
2018	-6.26	-5.92

## INDEX PERFORMANCE – PRICE RETURNS (%) (OCT 31, 2022)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2017
					3 Yr	5 Yr	10 Yr		
MSCI World Climate Change Top ESG Select	5.46	-7.86	-17.67	-20.05	7.34	na	na	7.74	
MSCI World	6.17	-4.30	-6.04	-9.29	8.79	na	na	8.29	

## FUNDAMENTALS (OCT 31, 2022)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.10	20.25	16.78	2.98
2.17	17.39	14.89	2.75

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2017 – OCT 31, 2022)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2017	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Climate Change Top ESG Select	1.05	3.60	32.38	19.60	na	na	0.48	na	na	0.55	34.45	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.31	17.90	na	na	0.59	na	na	0.61	33.90	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

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

# MSCI World Climate Change Top ESG Select Index (EUR)

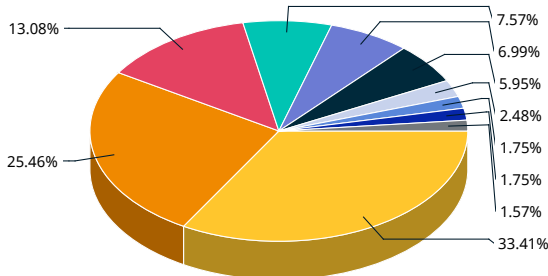
## INDEX CHARACTERISTICS

	MSCI World Climate Change Top ESG Select	MSCI World
<b>Number of Constituents</b>	326	1,511
	<b>Weight (%)</b>	
<b>Largest</b>	4.44	5.07
<b>Smallest</b>	0.03	0.00
<b>Average</b>	0.31	0.07
<b>Median</b>	0.16	0.03

## TOP 10 CONSTITUENTS

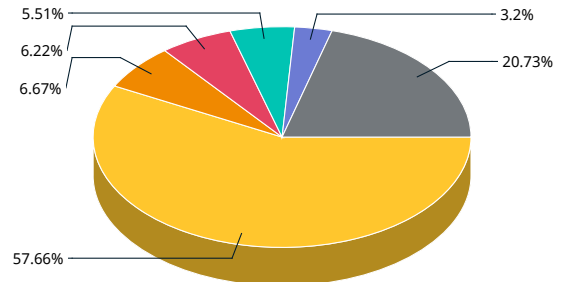
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SALESFORCE	US	4.44	0.33	Info Tech
NVIDIA	US	4.29	0.69	Info Tech
HOME DEPOT	US	3.73	0.62	Cons Discr
PEPSICO	US	2.79	0.51	Cons Staples
SERVICENOW	US	2.43	0.17	Info Tech
ASML HLDG	NL	2.23	0.39	Info Tech
ADOBE	US	1.81	0.31	Info Tech
TORONTO-DOMINION BANK	CA	1.46	0.24	Financials
EQUINIX	US	1.40	0.11	Real Estate
S&P GLOBAL	US	1.39	0.23	Financials
<b>Total</b>		<b>25.97</b>	<b>3.59</b>	

## SECTOR WEIGHTS



- Information Technology 33.41%
- Financials 25.46%
- Industrials 13.08%
- Consumer Discretionary 7.57%
- Real Estate 6.99%
- Consumer Staples 5.95%
- Health Care 2.48%
- Utilities 1.75%
- Communication Services 1.75%
- Materials 1.57%

## COUNTRY WEIGHTS



- United States 57.66%
- Japan 6.67%
- Canada 6.22%
- United Kingdom 5.51%
- Netherlands 3.2%
- Other 20.73%

\* 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.

## INDEX FRAMEWORK

The MSCI World Climate Change Top ESG Select Index is constructed from the MSCI World Index. The index aims to represent the performance of a set of stocks that have a relatively robust ESG profile as well as lower Carbon footprint than the parent Index. Companies are required to have an MSCI ESG Controversies Score of 4 or above to be eligible for inclusion in the Index. All companies that fail to comply with the United Nations Global Compact principles are excluded. The index is reviewed on a quarterly basis, coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## ABOUT MSCI

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