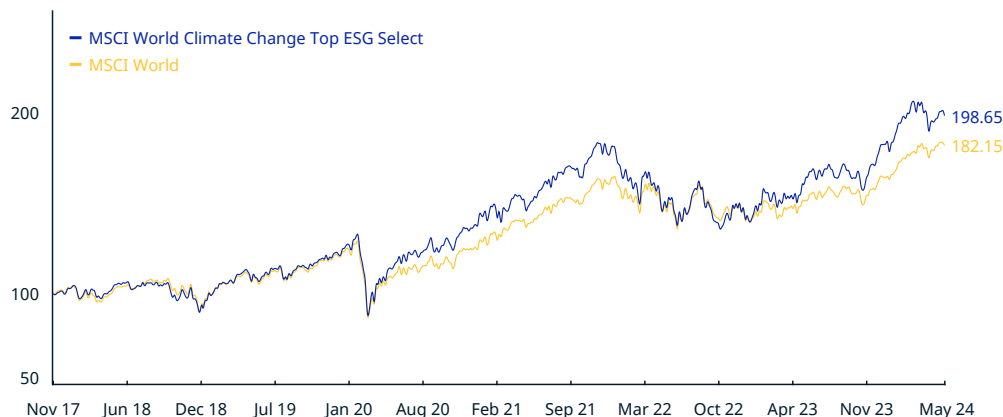


# MSCI World Climate Change Top ESG Select Index (EUR)

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.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2017 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change Top ESG Select	MSCI World
2023	30.96	17.64
2022	-22.36	-14.19
2021	29.96	29.26
2020	14.16	4.64
2019	29.84	27.49
2018	-6.26	-5.92

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 31, 2024)

	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	2.90	-1.54	21.47	8.26	9.42	13.20	na	11.13	
MSCI World	2.66	2.91	20.81	10.62	9.25	11.56	na	9.66	

## FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	25.72	20.50	3.69
1.85	21.70	18.33	3.32

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2017 – MAY 31, 2024)

	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	1.09	4.69	38.37	18.13	17.79	na	0.51	0.75	na	0.69	34.45	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	14.19	15.37	na	0.59	0.75	na	0.67	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)

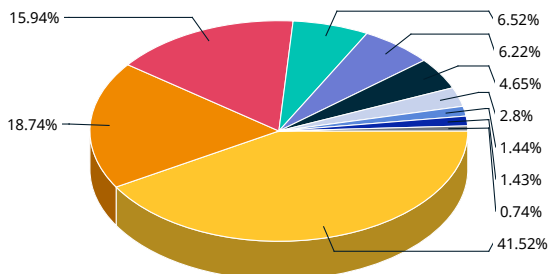
## INDEX CHARACTERISTICS

	MSCI World Climate Change Top ESG Select	MSCI World
<b>Number of Constituents</b>	287	1,464
	Weight (%)	
<b>Largest</b>	7.46	4.50
<b>Smallest</b>	0.02	0.00
<b>Average</b>	0.35	0.07
<b>Median</b>	0.16	0.02

## TOP 10 CONSTITUENTS

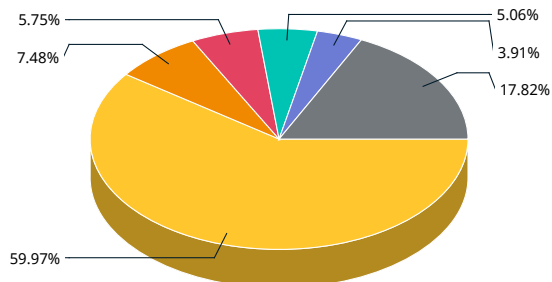
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.46	4.16	Info Tech
ASML HLDG	NL	3.70	0.59	Info Tech
HOME DEPOT	US	3.41	0.51	Cons Discr
SERVICENOW	US	3.18	0.21	Info Tech
INTEL CORP	US	2.89	0.20	Info Tech
ADVANCED MICRO DEVICES	US	2.81	0.41	Info Tech
ADOBE	US	2.01	0.31	Info Tech
APPLIED MATERIALS	US	1.75	0.27	Info Tech
EQUINIX	US	1.65	0.11	Real Estate
INTUIT	US	1.62	0.25	Info Tech
<b>Total</b>		<b>30.48</b>	<b>7.02</b>	

## SECTOR WEIGHTS



- Information Technology 41.52%
- Financials 18.74%
- Industrials 15.94%
- Consumer Discretionary 6.52%
- Real Estate 6.22%
- Health Care 4.65%
- Consumer Staples 2.8%
- Materials 1.44%
- Communication Services 1.43%
- Utilities 0.74%

## COUNTRY WEIGHTS



- United States 59.97%
- Japan 7.48%
- United Kingdom 5.75%
- Netherlands 5.06%
- Canada 3.91%
- Other 17.82%

\* 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.

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