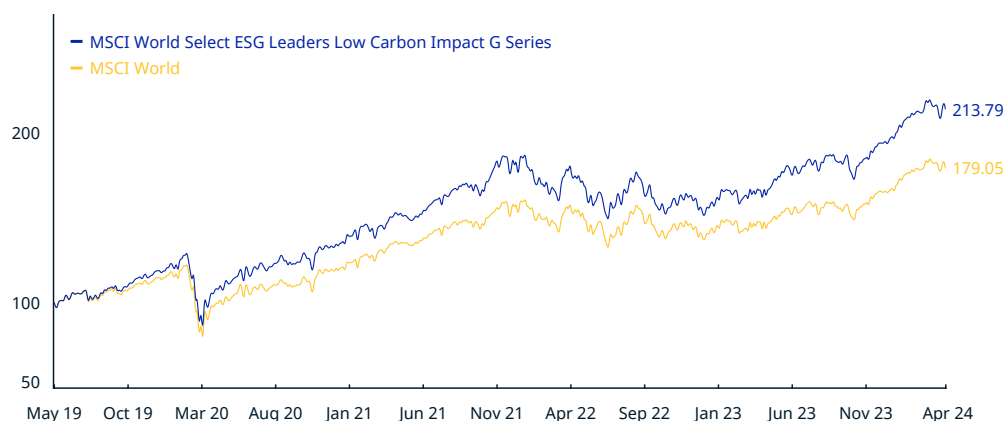


# MSCI World Select ESG Leaders Low Carbon Impact G Series Index (EUR)

The MSCI World Select ESG Leaders Low Carbon Impact G Series 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 companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and low carbon footprint. Additionally, security weights are tilted in proportion of the aggregate revenue from 6 Sustainable Impact themes: Alternative Energy, Energy Efficiency, Green Building, Major Disease Treatment, Nutrition, Pollution Prevention.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2019 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Leaders Low Carbon Impact G Series	MSCI World
2023	27.02	19.60
2022	-16.88	-12.78
2021	35.47	31.07
2020	15.45	6.33

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2019	FUNDAMENTALS (APR 30, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Select ESG Leaders Low Carbon Impact G Series	-2.29	6.44	29.26	10.05	12.28	na	na	16.67		1.69	23.02	19.48	3.68
MSCI World	-2.75	5.24	22.23	8.31	9.88	na	na	12.54		1.88	21.24	17.91	3.26

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – APR 30, 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 Select ESG Leaders Low Carbon Impact G Series	1.02	3.27	25.85	15.83	na	na	0.73	na	na	1.03	32.22	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	14.13	na	na	0.65	na	na	0.83	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 Select ESG Leaders Low Carbon Impact G Series Index (EUR)

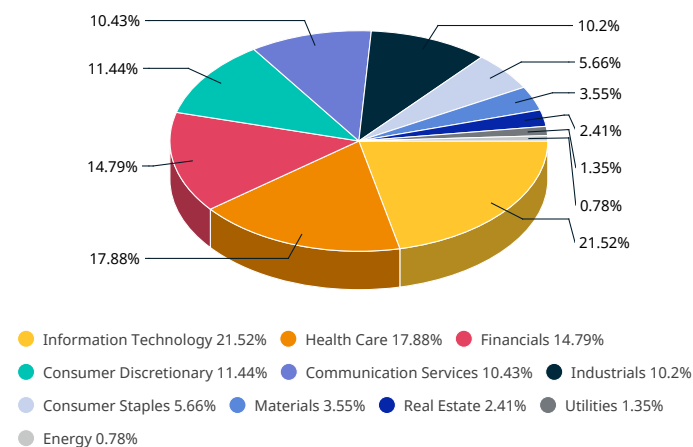
## INDEX CHARACTERISTICS

	MSCI World Select ESG Leaders Low Carbon Impact G Series	MSCI World
<b>Number of Constituents</b>	599	1,465
	<b>Weight (%)</b>	
<b>Largest</b>	5.89	4.40
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.17	0.07
<b>Median</b>	0.06	0.02

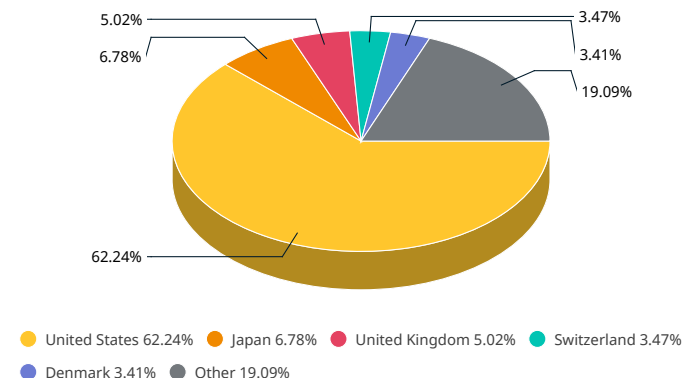
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.89	3.42	Info Tech
MICROSOFT CORP	US	4.77	4.40	Info Tech
LILLY (ELI) & COMPANY	US	4.11	1.01	Health Care
ALPHABET A	US	3.93	1.54	Comm Svcs
ALPHABET C	US	3.46	1.36	Comm Svcs
TESLA	US	3.42	0.84	Cons Discr
NOVO NORDISK B	DK	2.76	0.68	Health Care
ASTRAZENECA	GB	1.53	0.37	Health Care
TOYOTA MOTOR CORP	JP	1.40	0.39	Cons Discr
COSTCO WHOLESALE CORP	US	1.31	0.51	Cons Staples
<b>Total</b>		<b>32.58</b>	<b>14.53</b>	

## 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.

## ABOUT MSCI

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