

MSCI World Sustainability Choice 30 Index (EUR)

The MSCI World Sustainability Choice 30 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 30 stocks that exhibit lower volatility and higher dividend yields than the MSCI World Index along with improvement in the ESG characteristics. The index aims to achieve diversification with country and sector constraints.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2012 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Sustainability Choice 30	MSCI World
2023	2.36	17.64
2022	-4.90	-14.19
2021	16.43	29.26
2020	-11.71	4.64
2019	21.11	27.49
2018	-8.81	-5.92
2017	0.28	5.50
2016	9.52	8.47
2015	-1.29	8.34
2014	16.78	17.21
2013	11.84	18.74

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Sustainability Choice 30	3.42	4.89	4.15	4.89	2.48	3.35	3.55	4.49		4.87	12.39	11.94	1.61
MSCI World	3.22	10.95	23.89	10.95	9.99	11.14	10.11	10.64		1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Sustainability Choice 30	0.75	7.55	176.47	11.06	14.72	12.13	0.16	0.26	0.34	0.42	35.66	2020-02-17–2020-03-23
MSCI World	1.00	0.00	2.29	14.01	15.57	13.66	0.67	0.73	0.77	0.83	33.90	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

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

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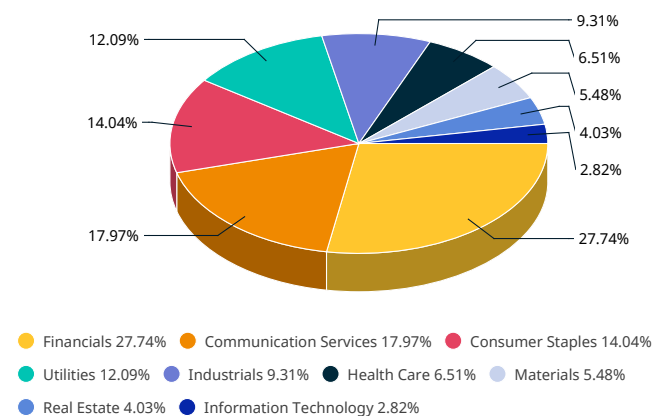
INDEX CHARACTERISTICS

	MSCI World Sustainability Choice 30	MSCI World
Number of Constituents	30	1,465
	Weight (%)	
Largest	5.00	4.57
Smallest	2.50	0.00
Average	3.33	0.07
Median	3.24	0.02

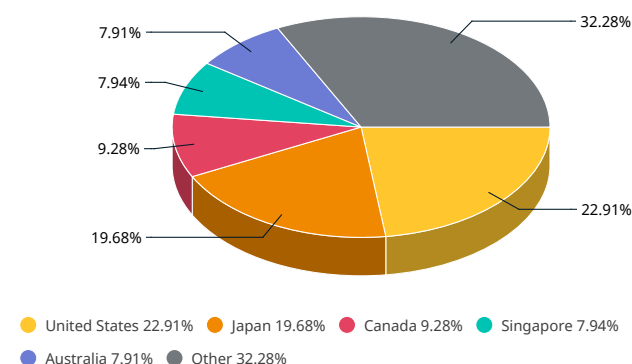
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
KONINKLIJKE KPN	NL	5.00	0.02	Comm Svcs
TELSTRA GROUP	AU	4.43	0.02	Comm Svcs
OCBC BANK	SG	4.25	0.05	Financials
KIMBERLY-CLARK CORP	US	4.19	0.07	Cons Staples
GENERAL MILLS	US	4.07	0.06	Cons Staples
JAPAN REAL ESTATE INV	JP	4.03	0.01	Real Estate
AGC	JP	3.72	0.01	Industrials
DBS GROUP HOLDINGS	SG	3.69	0.07	Financials
POSTE ITALIANE	IT	3.48	0.01	Financials
ANZ GROUP HOLDINGS	AU	3.48	0.09	Financials
Total		40.35	0.41	

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 Sustainability Choice 30 Index was launched on Sep 29, 2021. 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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