

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 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Sustainability Choice 30	MSCI World
2024	7.30	24.81
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 (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (JUN 30, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Sustainability Choice 30	-2.24	-2.39	11.40	4.34	4.88	5.93	2.73	4.57		5.15	13.74	13.01	1.48
MSCI World	0.79	2.11	4.68	-4.21	12.09	11.84	8.21	10.19		1.72	23.24	19.73	3.61

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JUN 30, 2025)

	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	0.70	8.27	190.40	11.25	11.63	12.19	0.23	0.43	0.24	0.41	35.66	2020-02-17–2020-03-23
MSCI World	1.00	0.00	2.37	14.30	13.79	14.04	0.68	0.78	0.60	0.78	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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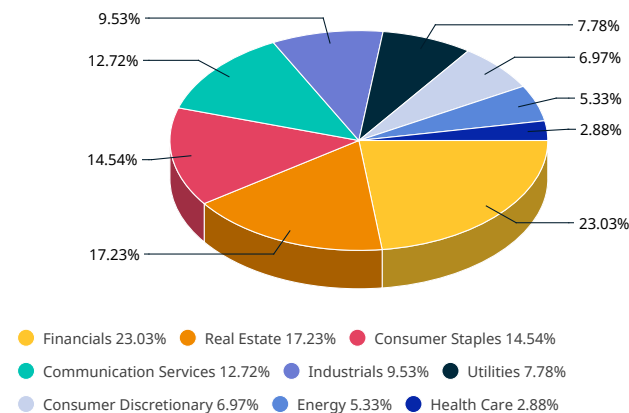
INDEX CHARACTERISTICS

	MSCI World Sustainability Choice 30	MSCI World
Number of Constituents	30	1,325
	Weight (%)	
Largest	5.24	5.12
Smallest	2.42	0.00
Average	3.33	0.08
Median	3.25	0.03

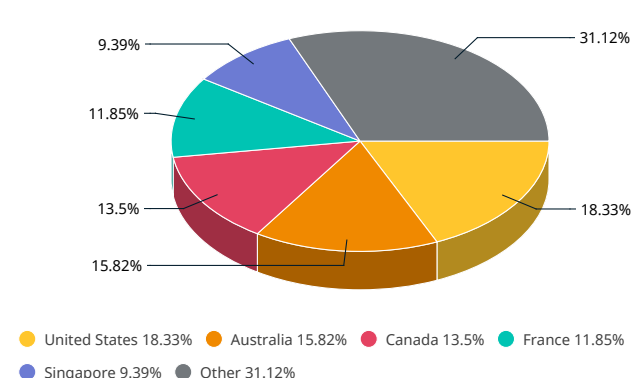
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TELSTRA GROUP	AU	5.24	0.02	Comm Svcs
CANADIAN TIRE CORP A	CA	4.16	0.01	Cons Discr
SCENTRE GROUP	AU	4.07	0.02	Real Estate
BANK NOVA SCOTIA	CA	4.02	0.09	Financials
SNAM	IT	3.99	0.02	Utilities
ASR NEDERLAND	NL	3.96	0.01	Financials
AGEAS	BE	3.83	0.01	Financials
TELENOR	NO	3.82	0.01	Comm Svcs
FIRSTENERGY CORP	US	3.79	0.03	Utilities
MTR CORP	HK	3.73	0.01	Industrials
Total		40.60	0.23	

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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