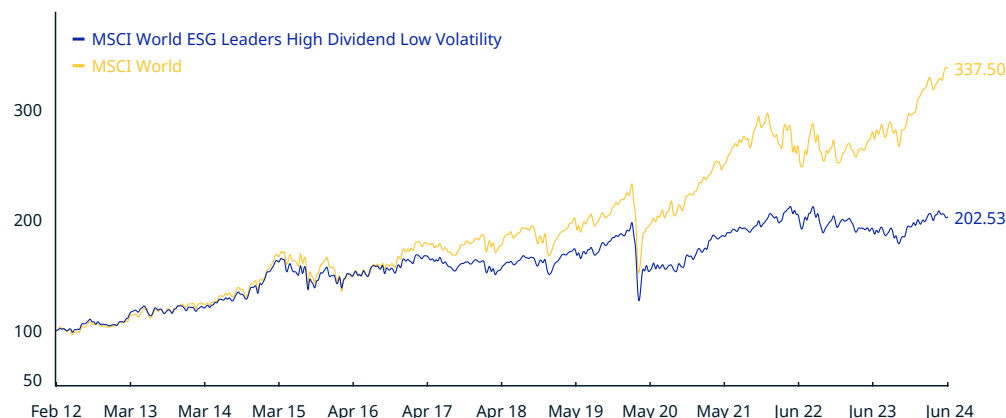


# MSCI World ESG Leaders High Dividend Low Volatility Index (EUR)

MSCI World ESG Leaders High Dividend Low Volatility Index ('the Index') is constructed by combining regional indices: MSCI ESG Leaders North America High Dividend Low Volatility Index, MSCI ESG Leaders Europe High Dividend Low Volatility Index and MSCI ESG Leaders Pacific High Dividend Low Volatility Index. All the regional indexes are designed to represent the performance of a fixed number of securities with high dividend yield and quality characteristics and are inverse volatility weighted to achieve lower volatility.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (FEB 2012 – JUN 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Leaders High Dividend Low Volatility	MSCI World
2023	0.49	17.64
2022	-3.47	-14.19
2021	19.98	29.26
2020	-9.76	4.64
2019	22.50	27.49
2018	-6.56	-5.92
2017	-0.32	5.50
2016	7.89	8.47
2015	6.47	8.34
2014	16.96	17.21
2013	15.78	18.74

## INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 29, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Leaders High Dividend Low Volatility	-1.47	-1.69	7.05	3.88	2.38	3.62	4.71	5.89	
MSCI World	3.25	2.94	20.50	14.21	8.80	11.37	9.91	10.36	

## FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.41	15.02	12.99	1.84
1.80	22.07	18.57	3.42

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 29, 2012 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 29, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Leaders High Dividend Low Volatility	0.80	5.60	50.50	10.63	13.51	12.00	0.12	0.28	0.43	0.55	35.44	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.25	14.09	15.33	13.72	0.56	0.73	0.74	0.83	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

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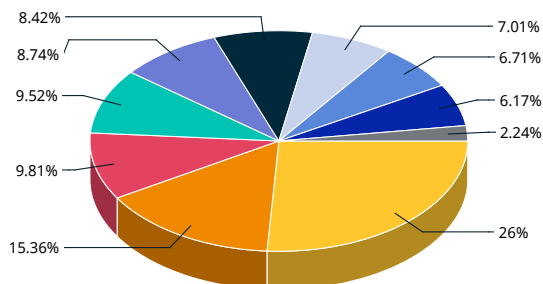
## INDEX CHARACTERISTICS

	MSCI World ESG Leaders High Dividend Low Volatility	MSCI World
<b>Number of Constituents</b>	94	1,430
<b>Weight (%)</b>		
<b>Largest</b>	1.92	4.77
<b>Smallest</b>	0.45	0.00
<b>Average</b>	1.06	0.07
<b>Median</b>	1.06	0.02

## TOP 10 CONSTITUENTS

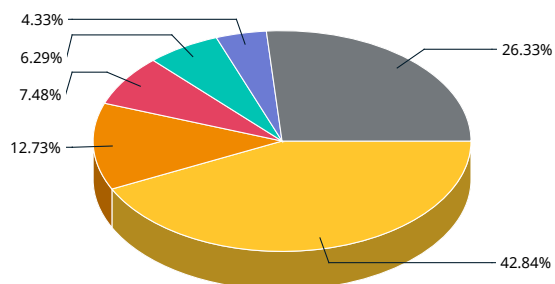
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
COCA COLA (THE)	US	1.92	0.39	Cons Staples
PROCTER & GAMBLE CO	US	1.83	0.59	Cons Staples
ASTELLAS PHARMA	JP	1.61	0.03	Health Care
ISUZU MOTORS	JP	1.59	0.01	Cons Discr
WOODSIDE ENERGY GROUP	AU	1.58	0.05	Energy
SOFTBANK CORP	JP	1.57	0.05	Comm Srvcs
SINGAPORE EXCHANGE	SG	1.56	0.01	Financials
SPARK NEW ZEALAND	NZ	1.55	0.01	Comm Srvcs
EISAI CO	JP	1.51	0.02	Health Care
SEKISUI HOUSE	JP	1.50	0.02	Cons Discr
<b>Total</b>		<b>16.23</b>	<b>1.18</b>	

## SECTOR WEIGHTS



- Financials 26%
- Consumer Staples 15.36%
- Communication Services 9.81%
- Utilities 9.52%
- Materials 8.74%
- Industrials 8.42%
- Consumer Discretionary 7.01%
- Energy 6.71%
- Health Care 6.17%
- Information Technology 2.24%

## COUNTRY WEIGHTS



- United States 42.84%
- Japan 12.73%
- Canada 7.48%
- United Kingdom 6.29%
- Switzerland 4.33%
- Other 26.33%

The MSCI World ESG Leaders High Dividend Low Volatility Index was launched on Dec 20, 2022. 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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