

MSCI World Diversified Dividend Select 50 Index (EUR)

The MSCI World Diversified Dividend Select 50 Index (the 'Index') aims to represent the performance of a set of 50 securities with higher Dividend Yield than the MSCI World IMI Index along with control over ex-ante total risk. The Index aims to achieve diversification with region and sector exposure constraints

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2015 – JUN 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI World Diversified Dividend Select 50	MSCI World IMI
2022	-3.98	-14.27
2021	16.89	28.46
2020	-16.92	4.67
2019	16.51	27.36
2018	-4.94	-6.60
2017	0.20	5.60
2016	10.01	9.23

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2015	FUNDAMENTALS (JUN 30, 2023)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI World Diversified Dividend Select 50	0.55	-8.22	-12.82	-11.24	1.06	-1.37	na	-0.29	14.04	3.89	12.04	1.16	
MSCI World IMI	3.53	5.43	11.07	10.68	11.34	8.16	na	6.37	2.03	20.22	16.87	2.77	

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2023)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2015	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Diversified Dividend Select 50	168.86	13.95	16.14	na	0.13	0.00	na	0.06	35.65	2020-02-12–2020-03-23
MSCI World IMI	2.03	14.92	16.54	na	0.78	0.56	na	0.51	34.68	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

MSCI World Diversified Dividend Select 50 Index (EUR)

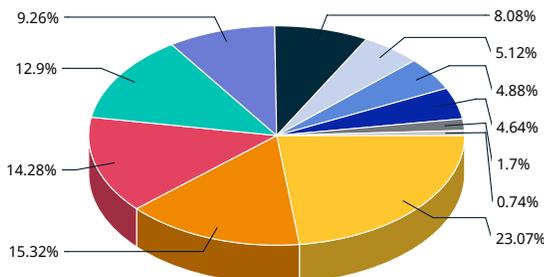
INDEX CHARACTERISTICS

MSCI World Diversified Dividend Select 50	
Number of Constituents	50
Mkt Cap (EUR Millions)	
Index	1,245,439.30
Largest	69,631.61
Smallest	91.08
Average	24,908.79
Median	9,735.99

TOP 10 CONSTITUENTS

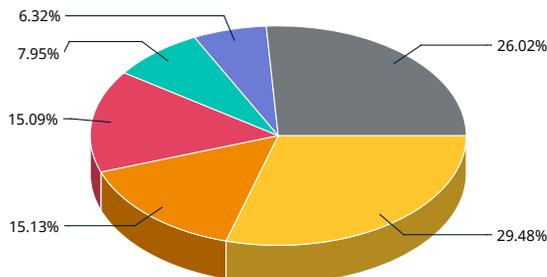
	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
SITC INTL HOLDINGS	HK	69.63	5.59	Industrials
VERIZON COMMUNICATIONS	US	65.67	5.27	Comm Svcs
AP MOLLER MAERSK A	DK	65.39	5.25	Industrials
OCBC BANK	SG	63.52	5.10	Financials
NTT CORP	JP	63.05	5.06	Comm Svcs
UNILEVER PLC (GB)	GB	62.42	5.01	Cons Staples
GILEAD SCIENCES	US	62.22	5.00	Health Care
SOFTBANK CORP	JP	62.07	4.98	Comm Svcs
TAKEDA PHARMACEUTICAL	JP	61.78	4.96	Health Care
OCI NV	NL	61.26	4.92	Materials
Total		637.01	51.15	

SECTOR WEIGHTS



- Industrials 23.07%
- Communication Services 15.32%
- Consumer Staples 14.28%
- Health Care 12.9%
- Materials 9.26%
- Consumer Discretionary 8.08%
- Financials 5.12%
- Real Estate 4.88%
- Utilities 4.64%
- Information Technology 1.7%
- Energy 0.74%

COUNTRY WEIGHTS



- Japan 29.48%
- United States 15.13%
- Hong Kong SAR China 15.09%
- Israel 7.95%
- Denmark 6.32%
- Other 26.02%

The MSCI World Diversified Dividend Select 50 Index was launched on Nov 30, 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.

INDEX FRAMEWORK

The Index is constructed from the MSCI World IMI Index (the "Parent Index"), The Index uses MSCI ESG Controversies Scores to identify companies that are involved in very serious controversies involving the environmental, social, or governance impact of their operations and/or products and services. Companies are required to have an MSCI ESG Controversies Score of 1 or above to be eligible for inclusion in the Index.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

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