

MSCI World 12% Volatility Target Select Index

The MSCI World 12% Volatility Target Select Index (the 'Index') aims to represent the performance of the MSCI World Index (the 'Parent Index') while targeting an annualized volatility of 12%.

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

Cumulative index performance

EUR RETURNS MARCH 2013– FEBRUARY 2024



Annual performance (%)

| YEAR | MSCI World 12% Volatility Target Select |
|------|---|
| 2023 | 15.75 |
| 2022 | -11.85 |
| 2021 | 26.96 |
| 2020 | -0.22 |
| 2019 | 22.07 |
| 2018 | -6.77 |
| 2017 | 5.57 |
| 2016 | 8.78 |
| 2015 | 3.37 |
| 2014 | 13.27 |

Index performance

EUR RETURNS (%) FEBRUARY 29, 2024

| INDEX | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURNS | | | |
|---|---------|----------|--------|--------------|--------------------|---------|----------|--------------------|
| | | | | | 3 Years | 5 Years | 10 Years | Since Mar 29, 2013 |
| MSCI World 12% Volatility Target Select | 4.51 | 11.28 | 19.86 | 7.49 | 10.53 | 9.32 | 7.77 | 7.79 |

Index risk and return characteristics

(%) FEBRUARY 29, 2024

| INDEX | ANNUALIZED STANDARD DEVIATION | | | |
|---|-------------------------------|---------|----------|--------------------|
| | 3 Years | 5 Years | 10 Years | Since Mar 29, 2013 |
| MSCI World 12% Volatility Target Select | 11.08 | 11.19 | 10.38 | 10.09 |

Additional information

MSCI World 12% Volatility Target Select Index

| | |
|--|------------------|
| Bloomberg Ticker | MXWOVT12 |
| ISIN | GB00BLGVB111 |
| Currency | EUR |
| RIC | .dMIWO012Y0XEU |
| Live Date* | October 25, 2023 |
| Index Start Date | March 1, 2013 |
| Index Level on Start date (Rebased) | 100 |
| Index Level on Live date (Rebased) | 199.44 |

MSCI World Index

| | |
|-------------------------|--------------|
| Bloomberg Ticker | MSERWI |
| ISIN | GB00BPLKJT53 |
| Currency | EUR |

MSCI World Index is the parent Index for MSCI World 12% Volatility Target Select Index

*The MSCI World 12% Volatility Target Select Index was launched on Oct 25, 2023. 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 INC.

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