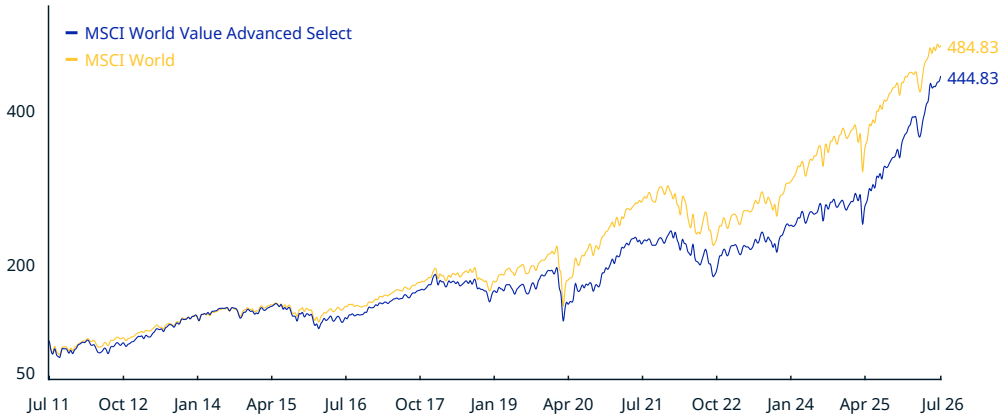
MSCI World Value Advanced Select Index (USD)

The MSCI World Value Advanced Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms along with the exposure to a value factor.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (JUL 2011 – JUL 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Value Advanced Select	MSCI World
2025	35.25	21.09
2024	7.26	18.67
2023	19.60	23.79
2022	-11.21	-18.14
2021	21.06	21.82
2020	2.27	15.90
2019	25.79	27.67
2018	-12.31	-8.71
2017	22.48	22.40
2016	6.52	7.51
2015	-3.30	-0.87
2014	3.24	4.94
2013	34.64	26.68
2012	13.10	15.83

INDEX PERFORMANCE — NET RETURNS (%) (JUL 31, 2026)

					ANNUALIZED				FUNDAMENTALS (JUL 31, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 26, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Value Advanced Select	3.03	10.50	42.50	21.31	22.52	14.15	12.98	11.41	2.49	15.17	11.40	1.72
MSCI World	0.51	4.33	20.41	10.26	18.14	11.19	12.73	11.88	1.53	24.25	18.76	4.13

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JUL 31, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 26, 2010	(%)	Period YYYY-MM-DD
MSCI World Value Advanced Select	1.06	5.39	41.90	13.88	15.81	16.04	1.21	0.70	0.69	0.64	35.02	2020-02-12—2020-03-23
MSCI World	1.00	0.00	2.95	12.44	15.21	14.86	1.04	0.54	0.72	0.74	34.03	2020-02-12—2020-03-23

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Value Advanced Select Index (USD)

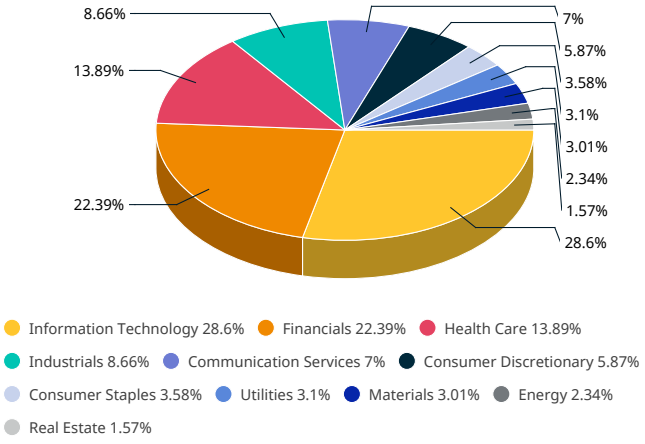
INDEX CHARACTERISTICS

	MSCI World Value Advanced Select	MSCI World
Number of Constituents	265	1,282
	Weight (%)	
Largest	3.33	5.18
Smallest	0.04	0.00
Average	0.38	0.08
Median	0.22	0.03

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	3.33	5.18	Info Tech
MICRON TECHNOLOGY	3.25	1.04	Info Tech
APPLE	2.99	5.07	Info Tech
CISCO SYSTEMS	2.41	0.51	Info Tech
CITIGROUP	2.34	0.25	Financials
VERIZON COMMUNICATIONS	2.08	0.22	Comm Srvcs
AT&T	1.77	0.18	Comm Srvcs
MICROSOFT CORP	1.75	3.66	Info Tech
SALESFORCE	1.60	0.16	Info Tech
PFIZER	1.55	0.16	Health Care
Total	23.07	16.43	

SECTOR 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 ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Value Advanced Select Index was launched on Jun 25, 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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