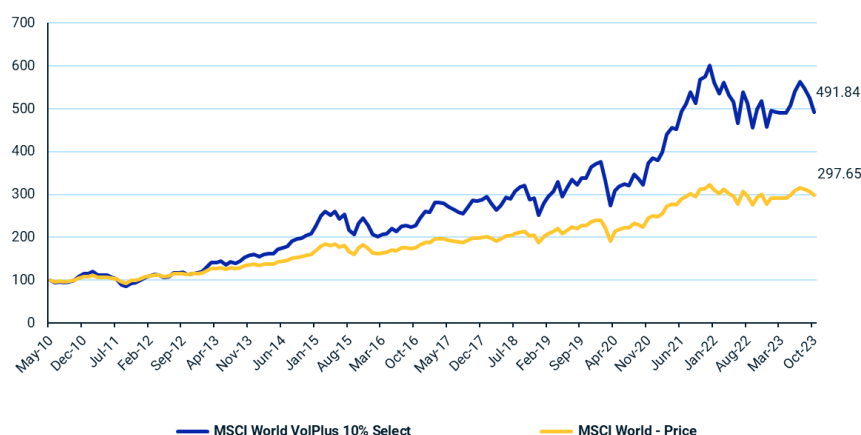


# MSCI World VolPlus 10% Select Index

The MSCI World VolPlus 10% Select Index (the Index) aims to represent the price performance of the MSCI World Index combined with a 10% Risk Controlled version of the MSCI World Index.

## Cumulative index performance

EUR RETURNS MAY 2010 – OCTOBER 2023



## Annual performance (%)

YEAR	MSCI World VolPlus 10% Select	MSCI World - Price
2022	-23.99	-14.19
2021	56.50	29.26
2020	3.45	4.64
2019	48.05	27.49
2018	-12.72	-5.92
2017	10.67	5.50
2016	14.28	8.47
2015	8.96	8.34
2014	29.84	17.21
2013	37.68	18.74
2012	17.22	11.45
2011	-13.97	-4.53

## Index performance

EUR RETURNS (%) OCTOBER 31, 2023

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2010
MSCI World VolPlus 10% Select	-6.10	-12.50	-1.39	7.62	15.14	11.32	12.32	12.61
MSCI World - Price	-2.80	-5.76	1.61	7.41	9.99	7.98	8.31	8.47

## Index risk and return characteristics

(%) OCTOBER 31, 2023

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2010
MSCI World VolPlus 10% Select	24.01	25.17	21.67	20.62
MSCI World - Price	14.74	16.13	13.49	12.57

# Index Framework

MSCI World VolPlus 10% Select Index is constructed on a daily basis by combining the Price Return variant in EUR of the MSCI World Index with the Excess Return variant in EUR of a 10% Risk Controlled version of the MSCI World 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 INC.

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