MSCI World ESG Quality Select Low Volatility Index (USD)

The MSCI World ESG Quality Select Low Volatility Index is based on the MSCI World Index, its parent index, and includes large and midcap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of a strategy that seeks lower risk than the MSCI World index along with improvement in the Quality, ESG and Carbon Emission Intensity characteristics. The index is a Non-Market Capitalization Weighted Index, providing an alternative weighting construct using optimization.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (SEP 2010 – SEP 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Quality Select Low Volatility	MSCI World
2024	8.11	18.67
2023	2.68	23.79
2022	-6.25	-18.14
2021	10.79	21.82
2020	3.06	15.90
2019	22.21	27.67
2018	-2.24	-8.71
2017	20.60	22.40
2016	5.00	7.51
2015	9.30	-0.87
2014	10.79	4.94
2013	21.24	26.68
2012	10.98	15.83
2011	9.25	-5.54
2013 2012	21.24 10.98	26.68 15.83

INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _F	Since eb 28, 2007	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Quality Select Low Volatility	-0.66	0.11	3.80	9.37	10.96	5.94	7.60	7.24	2.52	20.34	17.63	3.02
MSCI World	3.21	7.27	17.25	17.43	23.72	14.41	12.43	7.90	1.62	24.39	20.39	3.87

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INDEX RISK AND RETURN CHARACTERISTICS (FEB 28, 2007 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	ng Turnover %) (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Feb 28, 2007	(%)	Period YYYY-MM-DD	
MSCI World ESG Quality Select Low Volatility	0.52	9.69	113.33	9.82	10.65	10.20	0.63	0.31	0.56	0.58	36.30	2007-12-10-2009-03-09	
MSCI World	1.00	0.00	2.34	12.76	15.48	14.90	1.37	0.76	0.72	0.46	57.82	2007-10-31-2009-03-09	
	1 Last	12 months	² Based o	n monthly	net returns	s data 3	Based on	NY FFD Ov	erniaht SO	FR from Sei	n 1 2021 & i	on ICE LIBOR 1M prior that date	



MSCI World ESG Quality Select Low Volatility Index (USD)

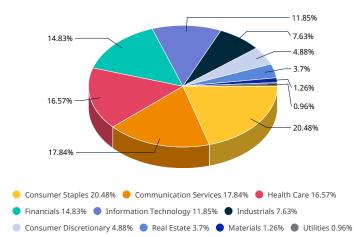
INDEX CHARACTERISTICS

	MSCI World ESG Quality Select Low Volatility	MSCI World					
Number of	183	1,320					
Constituents							
	Weight (%)						
Largest	2.07	5.65					
Smallest	0.22	0.00					
Average	0.55	0.08					
Median	0.42	0.03					

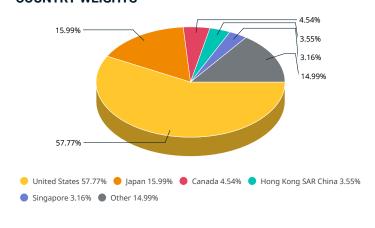
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
JOHNSON & JOHNSON	US	2.07	0.55	Health Care
COCA COLA (THE)	US	1.90	0.34	Cons Staples
KELLANOVA	US	1.67	0.03	Cons Staples
PROCTER & GAMBLE CO	US	1.59	0.45	Cons Staples
AT&T	US	1.59	0.25	Comm Srvcs
ORANGE	FR	1.52	0.04	Comm Srvcs
ABBOTT LABORATORIES	US	1.45	0.29	Health Care
COLGATE-PALMOLIVE	US	1.40	0.08	Cons Staples
SWISSCOM	CH	1.40	0.02	Comm Srvcs
CME GROUP	US	1.34	0.12	Financials
Total		15.93	2.17	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI World ESG Quality Select Low Volatility Index was launched on May 27, 2020. 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.



^{*} 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 USA.

SEP 30, 2025 Index Factsheet

ABOUT MSCI

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