

MSCI World Select Screened Index (USD)

The MSCI World Select Screened Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2015 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Screened	MSCI World
2025	19.03	19.49
2024	17.27	17.00
2023	22.74	21.77
2022	-20.78	-19.46
2021	20.52	20.14
2020	16.06	14.06
2019	25.70	25.19
2018	-10.19	-10.44
2017	20.22	20.11
2016	5.04	5.32

INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	
MSCI World Select Screened	4.49	7.11	25.67	9.36	20.07	10.13	11.39	10.69	
MSCI World	4.37	6.75	25.91	9.80	20.21	10.33	11.25	10.56	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.46	24.92	19.90	4.20
1.53	24.74	19.60	4.14

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select Screened	1.01	0.64	6.29	13.07	15.49	15.06	1.11	0.48	0.64	0.60	33.66	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.30	12.64	15.20	14.92	1.16	0.50	0.63	0.60	34.20	2020-02-12–2020-03-23

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

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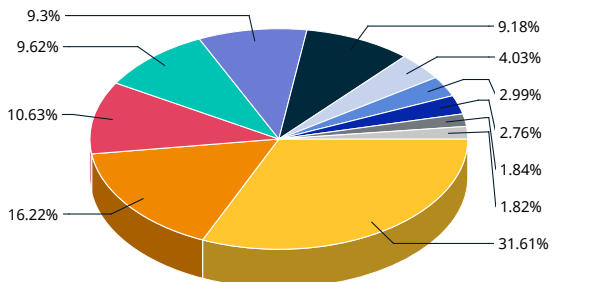
INDEX CHARACTERISTICS

	MSCI World Select Screened	MSCI World
Number of Constituents	1,188	1,308
Weight (%)		
Largest	5.83	5.64
Smallest	0.00	0.00
Average	0.08	0.08
Median	0.03	0.03

TOP 10 CONSTITUENTS

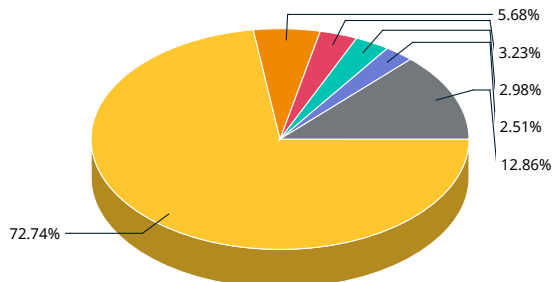
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.83	5.64	Info Tech
APPLE	5.21	5.05	Info Tech
MICROSOFT CORP	3.61	3.50	Info Tech
AMAZON.COM	3.06	2.86	Cons Discr
ALPHABET A	2.60	2.44	Comm Srvc
BROADCOM	2.29	2.21	Info Tech
ALPHABET C	2.16	2.02	Comm Srvc
META PLATFORMS A	1.62	1.52	Comm Srvc
TESLA	1.45	1.36	Cons Discr
MICRON TECHNOLOGY	1.24	1.20	Info Tech
Total	29.09	27.79	

SECTOR WEIGHTS



- Information Technology 31.61%
- Financials 16.22%
- Industrials 10.63%
- Consumer Discretionary 9.62%
- Communication Services 9.3%
- Health Care 9.18%
- Consumer Staples 4.03%
- Materials 2.99%
- Energy 2.76%
- Real Estate 1.84%
- Utilities 1.82%

COUNTRY WEIGHTS



- United States 72.74%
- Japan 5.68%
- Canada 3.23%
- United Kingdom 2.98%
- France 2.51%
- Other 12.86%

* 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 Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI World Select Screened Index was launched on Apr 21, 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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