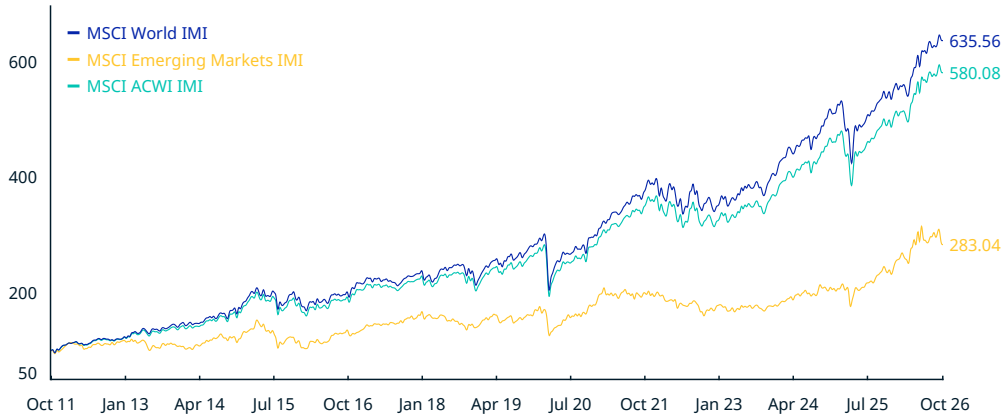
MSCI World IMI (EUR)

The **MSCI World Investable Market Index (IMI)** captures large, mid and small cap representation across 23 Developed Markets countries*. With 5,105 constituents, the index is comprehensive, covering approximately 99% of the free float-adjusted market capitalization in each country.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI	MSCI Emerging Markets IMI	MSCI ACWI IMI
2025	6.67	15.83	7.62
2024	25.36	14.24	24.14
2023	18.72	7.89	17.47
2022	-12.86	-14.58	-13.06
2021	30.23	7.29	27.20
2020	6.33	8.62	6.65
2019	29.83	19.80	28.68
2018	-4.85	-10.75	-5.54
2017	7.54	20.18	8.87
2016	11.43	13.19	11.60
2015	10.51	-4.05	8.96
2014	19.02	11.84	18.24
2013	21.91	-6.42	18.21
2012	14.27	16.86	14.60

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Dec 31, 1998
MSCI World IMI	1.09	3.49	16.30	16.87	19.90	10.82	12.41	7.64
MSCI Emerging Markets IMI	-6.48	-2.12	16.41	18.01	18.92	7.53	7.91	8.51
MSCI ACWI IMI	0.17	2.82	16.32	17.01	19.81	10.45	11.89	7.56

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World IMI	1.58	22.41	17.18	3.68
MSCI Emerging Markets IMI	2.24	14.24	8.99	2.07
MSCI ACWI IMI	1.66	21.04	15.59	3.38

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Dec 31, 1998	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World IMI	2.39	11.23	13.17	13.68	1.44	0.69	0.87	0.48	58.66	2000-09-07—2009-03-09
MSCI Emerging Markets IMI	4.77	15.71	15.34	14.67	1.01	0.41	0.54	0.44	60.02	2007-10-29—2008-10-27
MSCI ACWI IMI	2.62	11.20	12.84	13.31	1.44	0.68	0.85	0.47	56.60	2000-09-07—2003-03-12

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

* Developed Markets 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 World IMI was launched on Jun 05, 2007. 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.

INDEX CHARACTERISTICS

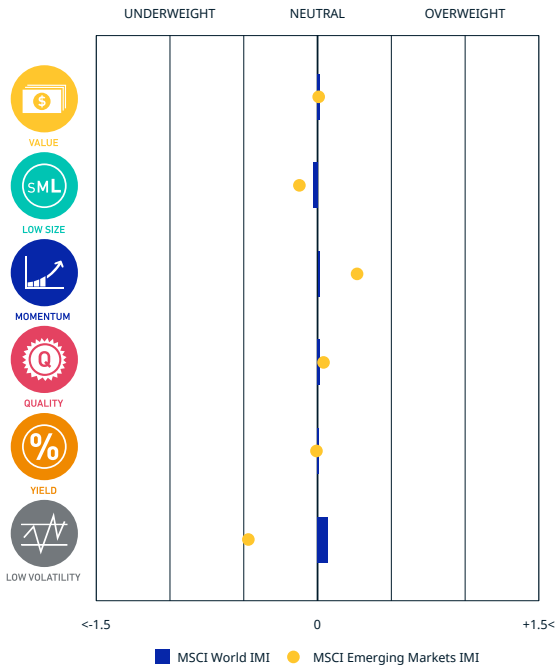
	MSCI World IMI
Number of Constituents	5,105
	Mkt Cap (EUR Millions)
Index	89,551,587.10
Largest	4,534,357.70
Smallest	24.20
Average	17,541.94
Median	2,284.39

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
APPLE	4,534.36	5.06	Info Tech
NVIDIA	4,214.52	4.71	Info Tech
MICROSOFT CORP	3,299.40	3.68	Info Tech
AMAZON.COM	2,084.50	2.33	Cons Discr
ALPHABET A	1,470.89	1.64	Comm Srvcs
BROADCOM	1,320.24	1.47	Info Tech
META PLATFORMS A	1,209.84	1.35	Comm Srvcs
ALPHABET C	1,165.09	1.30	Comm Srvcs
TESLA	1,024.67	1.14	Cons Discr
LILLY (ELI) & COMPANY	1,016.49	1.14	Health Care
Total	21,340.02	23.83	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

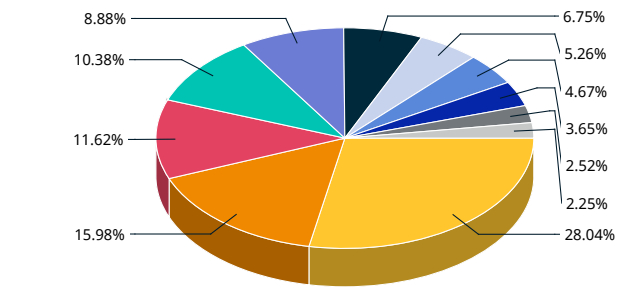
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

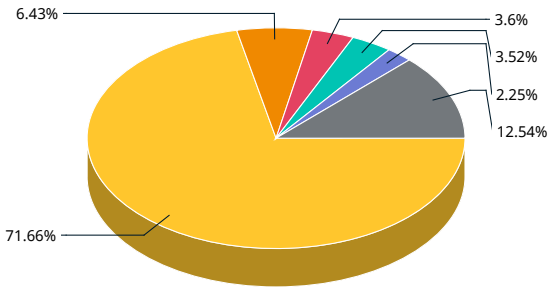
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



COUNTRY WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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