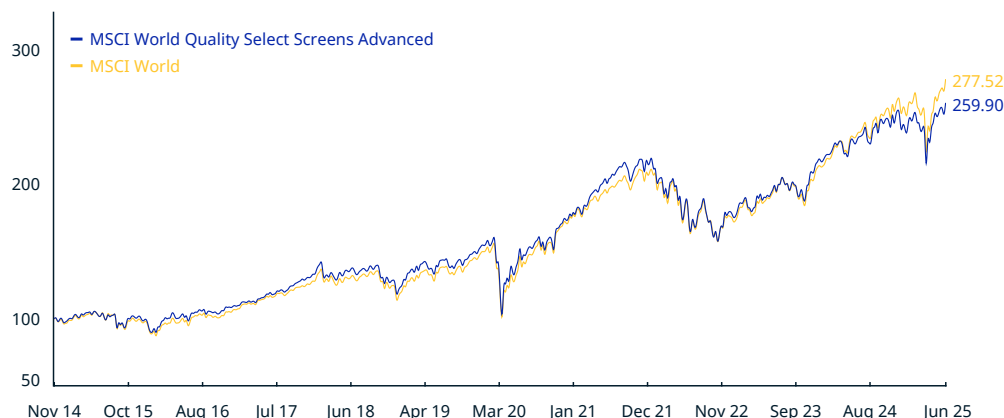


# MSCI World Quality Select Screens Advanced Index (USD)

The MSCI World Quality Select Screens Advanced Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms in factor investing, by seeking higher exposure to the Quality factor along with the improvement in the ESG profile of the Indexes, while minimizing exposure to controversial business involvement as per the MSCI SRI methodology. It captures large and mid cap representation across 23 Developed Markets (DM) countries\*

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – JUN 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI World Quality Select Screens Advanced | MSCI World |
|------|--|------------|
| 2024 | 10.30                                      | 18.67      |
| 2023 | 24.36                                      | 23.79      |
| 2022 | -19.74                                     | -18.14     |
| 2021 | 25.05                                      | 21.82      |
| 2020 | 13.61                                      | 15.90      |
| 2019 | 26.94                                      | 27.67      |
| 2018 | -8.98                                      | -8.71      |
| 2017 | 23.46                                      | 22.40      |
| 2016 | 9.49                                       | 7.51       |
| 2015 | -0.61                                      | -0.87      |

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

|  | 1 Mo | 3 Mo  | 1 Yr  | YTD  | ANNUALIZED |       |       |       | Since Nov 25, 2014 |
|--|------|-------|-------|------|------------|-------|-------|-------|--------------------|
|  |      |       |       |      | 3 Yr       | 5 Yr  | 10 Yr |       |                    |
| MSCI World Quality Select Screens Advanced | 2.67 | 9.60  | 10.56 | 7.80 | 15.52      | 12.10 | 9.93  | 9.43  |                    |
| MSCI World                                 | 4.32 | 11.47 | 16.26 | 9.47 | 18.31      | 14.55 | 10.66 | 10.11 |                    |

## FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.59        | 23.16 | 19.14   | 3.87 |
| 1.72        | 23.24 | 19.73   | 3.61 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUN 30, 2025)

|  | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 25, 2014 | MAXIMUM DRAWDOWN |                       |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|  |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI World Quality Select Screens Advanced | 0.98 | 2.60               | 40.36                     | 15.38                               | 16.19 | 15.08 | 0.72                        | 0.62 | 0.57  | 0.56               | 34.38            | 2020-02-12–2020-03-23 |
| MSCI World                                 | 1.00 | 0.00               | 2.37                      | 15.11                               | 15.86 | 15.14 | 0.89                        | 0.76 | 0.61  | 0.60               | 34.03            | 2020-02-12–2020-03-23 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI World Quality Select Screens Advanced Index (USD)

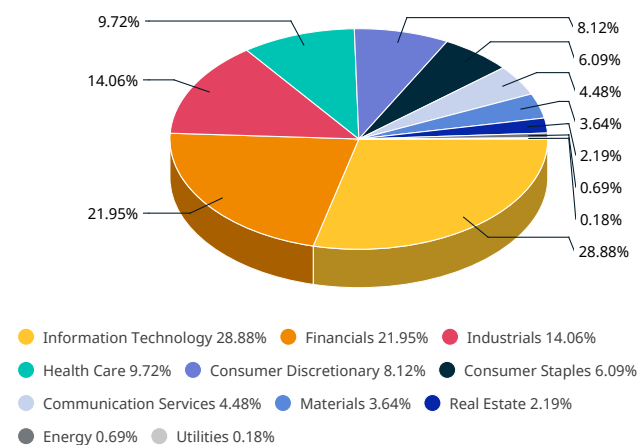
### INDEX CHARACTERISTICS

|                               | MSCI World Quality Select Screens Advanced | MSCI World |
|-------------------------------|--|------------|
| <b>Number of Constituents</b> | 246  | 1,325      |
|                               | <b>Weight (%)</b>                          |            |
| <b>Largest</b>                | 4.56                                       | 5.12       |
| <b>Smallest</b>               | 0.00                                       | 0.00       |
| <b>Average</b>                | 0.41                                       | 0.08       |
| <b>Median</b>                 | 0.16                                       | 0.03       |

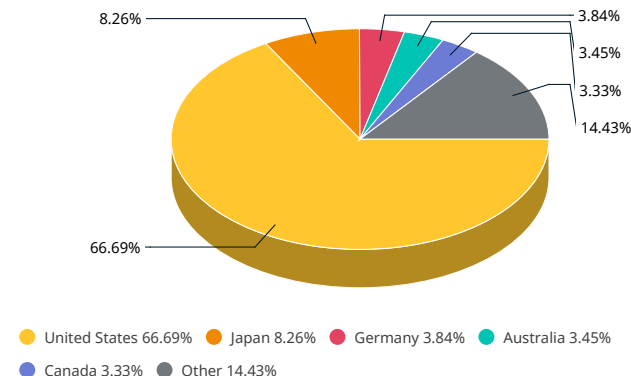
### TOP 10 CONSTITUENTS

|                   | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|-------------------|---------------|----------------------|-------------|
| MICROSOFT CORP    | 4.56          | 4.66                 | Info Tech   |
| NVIDIA            | 3.58          | 5.12                 | Info Tech   |
| APPLE             | 2.97          | 4.09                 | Info Tech   |
| VISA A            | 2.84          | 0.81                 | Financials  |
| MASTERCARD A      | 2.60          | 0.61                 | Financials  |
| APPLIED MATERIALS | 2.27          | 0.20                 | Info Tech   |
| GILEAD SCIENCES   | 2.11          | 0.18                 | Health Care |
| AMERICAN EXPRESS  | 2.11          | 0.24                 | Financials  |
| ADOBE             | 2.07          | 0.22                 | Info Tech   |
| LAM RESEARCH CORP | 1.91          | 0.17                 | Info Tech   |
| <b>Total</b>      | <b>27.03</b>  | <b>16.30</b>         |             |

### SECTOR WEIGHTS



### COUNTRY 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 Quality Select Screens Advanced Index was launched on Apr 20, 2023. 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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