

# MSCI World Screened Choice Index (USD)

The MSCI World Screened Choice Index is a free float-adjusted market capitalization-weighted index 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 that are associated with controversial, civilian, and nuclear weapons as well as tobacco or Companies that derive revenues from thermal coal power and extraction of select fossil fuels or Companies that are not in compliance with the United Nations Global Compact principles or Companies that are involved in Red Flag ESG controversies.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Screened Choice	MSCI World
2024	19.52	18.67
2023	23.98	23.79
2022	-18.60	-18.14
2021	21.98	21.82
2020	16.61	15.90
2019	27.97	27.67
2018	-8.87	-8.71
2017	22.17	22.40
2016	6.99	7.51
2015	-0.29	-0.87
2014	5.36	4.94
2013	27.22	26.68

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World Screened Choice	4.36	12.00	16.27	9.23	18.50	14.65	10.71	11.96
MSCI World	4.32	11.47	16.26	9.47	18.31	14.55	10.66	11.82

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.64	23.42	19.88	3.68
1.72	23.24	19.73	3.61

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Screened Choice	1.00	0.32	3.06	15.23	15.95	15.20	0.90	0.77	0.61	0.77	33.93	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	0.76	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 Screened Choice Index (USD)

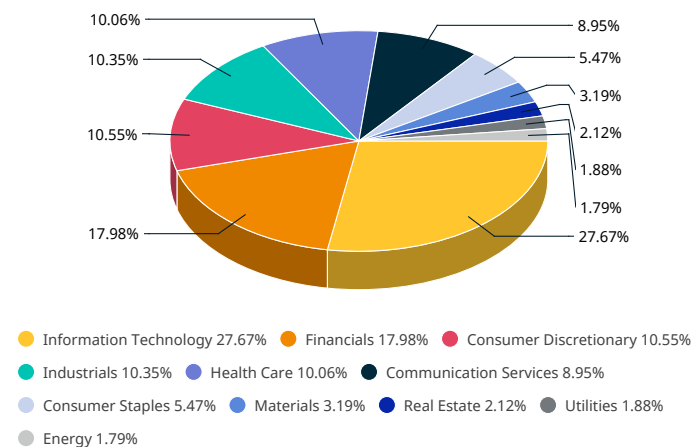
### INDEX CHARACTERISTICS

	MSCI World Screened Choice	MSCI World
<b>Number of Constituents</b>	1,251	1,325
	<b>Weight (%)</b>	
<b>Largest</b>	5.41	5.12
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.08	0.08
<b>Median</b>	0.03	0.03

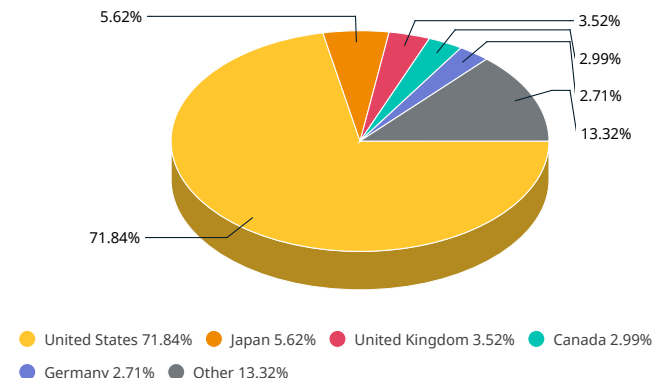
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.41	5.12	Info Tech
MICROSOFT CORP	4.93	4.66	Info Tech
APPLE	4.33	4.09	Info Tech
AMAZON.COM	2.94	2.78	Cons Discr
META PLATFORMS A	2.27	2.15	Comm Srvcs
BROADCOM	1.73	1.63	Info Tech
ALPHABET A	1.44	1.36	Comm Srvcs
TESLA	1.29	1.22	Cons Discr
ALPHABET C	1.23	1.17	Comm Srvcs
JPMORGAN CHASE & CO	1.14	1.08	Financials
<b>Total</b>	<b>26.73</b>	<b>25.26</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 World Screened Choice Index was launched on May 13, 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.

## ABOUT MSCI

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