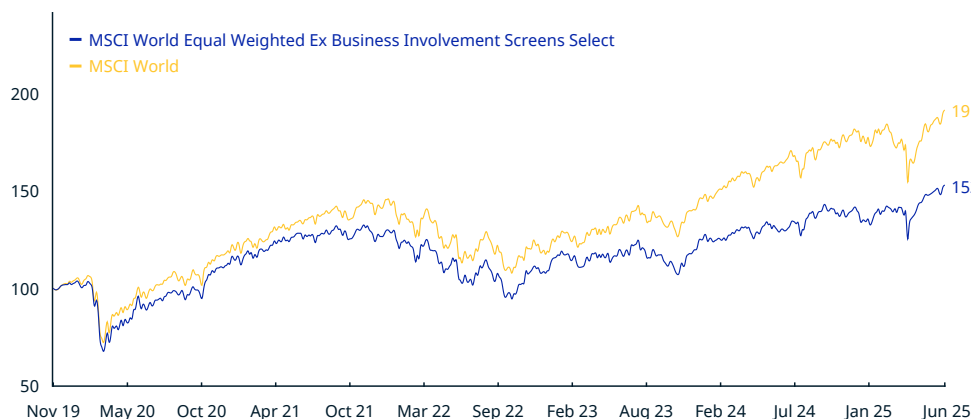


# MSCI World Equal Weighted Ex Business Involvement Screens Select Index (USD)

MSCI World Equal Weighted Ex Business Involvement Screens Select Index aims to provide exposure to the constituents of MSCI World Index (the "Parent Index") after applying business activity and ESG score related exclusions. The MSCI World Index is first screened for controversial business involvement. Securities are then selected from the screened index in descending order of ESG score until the target number of constituents (80% of number of constituents in the MSCI World Index) is achieved. Subsequently, the index is weighted equally at the security level.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2019 – JUN 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI World Equal Weighted Ex Business Involvement Screens Select | MSCI World |
|------|--|------------|
| 2024 | 6.20   | 18.67      |
| 2023 | 16.65  | 23.79      |
| 2022 | -16.44   | -18.14     |
| 2021 | 15.17  | 21.82      |
| 2020 | 10.30  | 15.90      |

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

|  | 1 Mo | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |       |       |  | Since Nov 26, 2019 |
|--|------|-------|-------|-------|------------|-------|-------|--|--------------------|
|  |      |       |       |       | 3 Yr       | 5 Yr  | 10 Yr |  |                    |
| MSCI World Equal Weighted Ex Business Involvement Screens Select | 3.00 | 10.50 | 17.93 | 13.56 | 13.76      | 11.11 | na    |  | 7.88               |
| MSCI World   | 4.32 | 11.47 | 16.26 | 9.47  | 18.31      | 14.55 | na    |  | 12.28              |

## FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.57        | 18.79 | 15.71   | 2.10 |
| 1.72        | 23.24 | 19.73   | 3.61 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2019 – JUN 30, 2025)

|  | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 26, 2019 | MAXIMUM DRAWDOWN  |                       |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|-------------------|-----------------------|
|  |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr | (%)                | Period YYYY-MM-DD |                       |
| MSCI World Equal Weighted Ex Business Involvement Screens Select | 1.01 | 5.06               | 29.94                     | 15.98                               | 16.34 | na    | 0.60                        | 0.56 | na    | 0.37               | 36.84             | 2020-01-20–2020-03-23 |
| MSCI World   | 1.00 | 0.00               | 2.37                      | 15.11                               | 15.86 | na    | 0.89                        | 0.76 | na    | 0.61               | 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 Equal Weighted Ex Business Involvement Screens Select Index (USD)

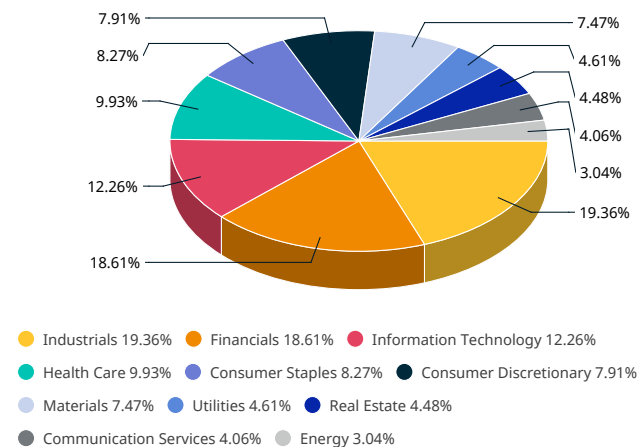
## INDEX CHARACTERISTICS

|                               | MSCI World<br>Equal Weighted<br>Ex Business<br>Involvement<br>Screens Select | MSCI World |
|-------------------------------|--|------------|
| <b>Number of Constituents</b> | 1,059  | 1,325      |
|                               | <b>Weight (%)</b>  |            |
| <b>Largest</b>                | 0.14   | 5.12       |
| <b>Smallest</b>               | 0.04   | 0.00       |
| <b>Average</b>                | 0.09   | 0.08       |
| <b>Median</b>                 | 0.09   | 0.03       |

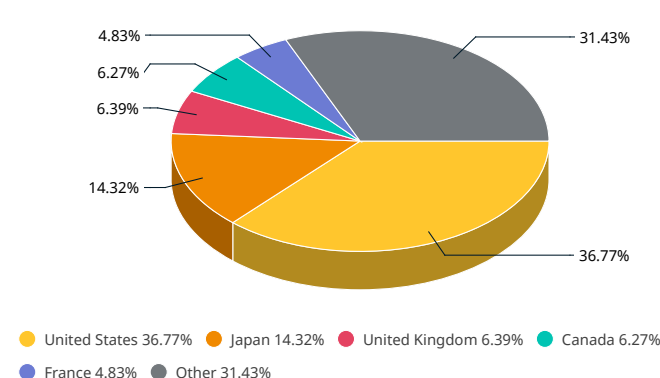
## TOP 10 CONSTITUENTS

|                     | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector     |
|---------------------|---------|---------------|----------------------|------------|
| ADVANTEST CORP      | JP      | 0.14          | 0.08                 | Info Tech  |
| CAMECO CORP         | CA      | 0.13          | 0.04                 | Energy     |
| CELESTICA           | CA      | 0.13          | 0.02                 | Info Tech  |
| SOFTBANK GROUP CORP | JP      | 0.13          | 0.09                 | Comm Svcs  |
| ORACLE CORP         | US      | 0.13          | 0.49                 | Info Tech  |
| SEAGATE TECHNOLOGY  | US      | 0.12          | 0.04                 | Info Tech  |
| JABIL CIRCUIT       | US      | 0.12          | 0.03                 | Info Tech  |
| SBI HOLDINGS        | JP      | 0.12          | 0.01                 | Financials |
| WESTERN DIGITAL     | US      | 0.12          | 0.03                 | Info Tech  |
| MARVELL TECHNOLOGY  | US      | 0.12          | 0.09                 | Info Tech  |
| <b>Total</b>        |         | <b>1.24</b>   | <b>0.93</b>          |            |

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



The MSCI World Equal Weighted Ex Business Involvement Screens Select Index was launched on Jan 24, 2025. 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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