## **MSCI World Universal Index (USD)**

The MSCI World Universal 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 is designed to reflect the performance of an investment strategy that, by tilting away from free-float market cap weights, seeks to gain exposure to those companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, using minimal exclusions from the MSCI World Index.

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

## CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2010 – NOV 2025)



## **ANNUAL PERFORMANCE (%)**

Year	MSCI World Universal	MSCI World				
2024	17.74	18.67				
2023	23.89	23.79				
2022	-18.62	-18.14				
2021	22.62	21.82				
2020	16.82	15.90				
2019	28.78	27.67				
2018	-8.78	-8.71				
2017	22.84	22.40				
2016	6.53	7.51				
2015	-0.50	-0.87				
2014	4.74	4.94				
2013	27.31	26.68				
2012	15.10	15.83				
2011	-5.84	-5.54				

#### INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

## **FUNDAMENTALS (NOV 28, 2025)**

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>N</sub>	Since lov 30, 2009	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Universal	0.20	5.28	16.26	19.94	18.87	12.67	11.92	10.66	1.71	23.42	19.57	3.68
MSCI World	0.28	5.58	16.99	20.12	19.11	12.90	11.88	10.76	1.58	24.23	20.25	3.93

#### INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2009 - NOV 28, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2009	(%)	Period YYYY-MM-DD
MSCI World Universal	0.99	0.76	12.81	11.86	14.52	14.62	1.12	0.69	0.70	0.68	33.30	2020-02-19-2020-03-23
MSCI World	1.00	0.00	2.37	11.99	14.46	14.73	1.13	0.70	0.69	0.68	34.03	2020-02-12-2020-03-23
	<sup>1</sup> Last	12 months	<sup>2</sup> Based o	n monthly	net returns	data 3	Based on	NY FED Ov	ernight SO	FR from Se	p 1 2021 & d	on ICE LIBOR 1M prior that date

The MSCI World Universal Index was launched on Feb 08, 2017. 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.



<sup>\*</sup> 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 Universal Indexes were renamed the MSCI Universal Indexes as of Feb 3, 2025.

NOV 28, 2025 Index Factsheet

#### **INDEX CHARACTERISTICS**

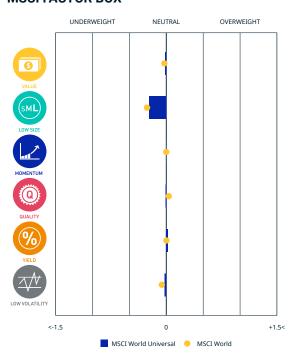
	MSCI World Universal	MSCI World				
Number of	1,308	1,321				
Constituents						
	Weight (%)					
Largest	4.59	5.23	Τ			
Largest	4.09	0.20				
Smallest	0.00	0.00				
•						

#### **TOP 10 CONSTITUENTS**

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	4.59	5.23	Info Tech
APPLE	3.70	5.03	Info Tech
BROADCOM	3.24	2.20	Info Tech
MICROSOFT CORP	2.33	4.22	Info Tech
AMAZON.COM	2.00	2.72	Cons Discr
ALPHABET A	1.67	2.26	Comm Srvcs
ALPHABET C	1.40	1.90	Comm Srvcs
TESLA	1.09	1.48	Cons Discr
VISA A	1.02	0.69	Financials
LILLY (ELI) & COMPANY	0.77	1.05	Health Care
Total	21.81	26.77	

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# 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

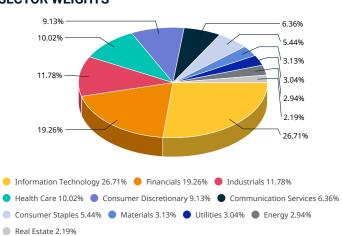


LOW VOLATILITY
Lower Risk Stocks

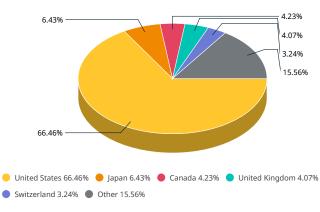
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

## **SECTOR WEIGHTS**



### **COUNTRY WEIGHTS**





NOV 28, 2025 Index Factsheet

## 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 <a href="https://www.msci.com">www.msci.com</a>.

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