

MSCI World Select Factor Mix Index (USD)

The MSCI World Select Factor Mix Index captures large, mid and small cap securities across the 23 Developed Markets (DM) countries*. The index is constructed using a combination of six factor Indexes and is designed to represent the performance of long-term risk factors such as Momentum, Value, Quality, Shareholder Yield, Volatility and Size.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Factor Mix	MSCI World IMI
2025	20.34	20.98
2024	13.56	17.52
2023	17.45	22.88
2022	-14.31	-18.22
2021	19.26	21.04
2020	12.54	15.90
2019	27.46	27.48
2018	-8.00	-9.41
2017	23.71	22.44
2016	8.60	8.19
2015	-0.24	-0.80
2014	6.46	4.52
2013	27.54	27.42
2012	14.01	16.06

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2005
					3 Yr	5 Yr	10 Yr		
MSCI World Select Factor Mix	-7.14	-0.23	18.10	-0.23	15.40	9.08	11.03	9.23	
MSCI World IMI	-6.51	-3.06	19.65	-3.06	16.41	9.71	11.53	8.53	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.31	19.25	15.99	2.66
1.72	22.92	17.99	3.38

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2005 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2005	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select Factor Mix	0.92	2.49	35.42	11.59	13.83	14.08	0.89	0.46	0.65	0.55	54.40	2007-10-31–2009-03-09
MSCI World IMI	1.00	0.00	1.70	12.00	14.84	14.87	0.94	0.48	0.66	0.48	58.03	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

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

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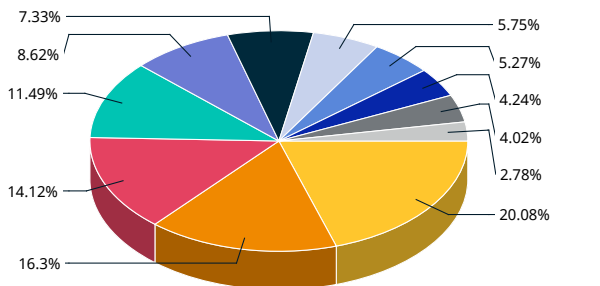
INDEX CHARACTERISTICS

	MSCI World Select Factor Mix	MSCI World IMI
Number of Constituents	4,870	5,174
Weight (%)		
Largest	1.71	4.75
Smallest	0.00	0.00
Average	0.02	0.02
Median	0.00	0.00

TOP 10 CONSTITUENTS

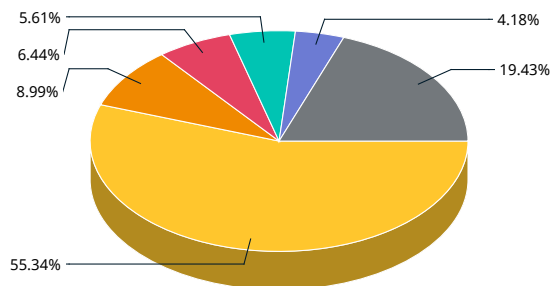
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	US	1.71	4.18	Info Tech
NVIDIA	US	1.61	4.75	Info Tech
VISA A	US	1.14	0.57	Financials
JOHNSON & JOHNSON	US	1.08	0.66	Health Care
ALPHABET A	US	0.89	1.88	Comm Svcs
ASML HLDG	NL	0.83	0.56	Info Tech
META PLATFORMS A	US	0.80	1.40	Comm Svcs
CATERPILLAR	US	0.80	0.37	Industrials
NOVARTIS	CH	0.79	0.32	Health Care
WALMART	US	0.79	0.61	Cons Staples
Total		10.45	15.31	

SECTOR WEIGHTS



- Financials 20.08%
- Industrials 16.3%
- Information Technology 14.12%
- Health Care 11.49%
- Consumer Staples 8.62%
- Communication Services 7.33%
- Materials 5.75%
- Consumer Discretionary 5.27%
- Utilities 4.24%
- Energy 4.02%
- Real Estate 2.78%

COUNTRY WEIGHTS



- United States 55.34%
- Japan 8.99%
- United Kingdom 6.44%
- Canada 5.61%
- Switzerland 4.18%
- Other 19.43%

* 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 Select Factor Mix Index was launched on Apr 23, 2018. 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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