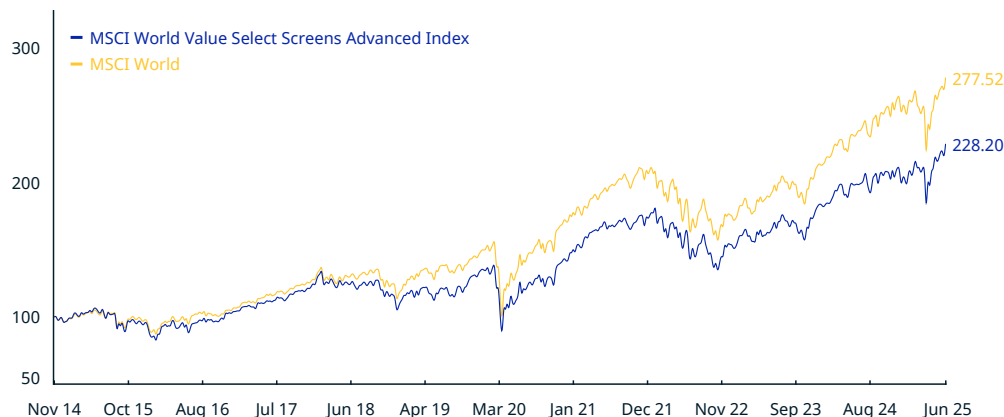


# MSCI World Value Select Screens Advanced Index (USD)

The MSCI World Value Select Screens Advanced Index (the “Index”) is based on MSCI World Index (the “Parent Index”), which includes large and mid-cap stocks across 23 Developed Market (DM) countries\*. The 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 Value factor along with the improvement in the ESG profile of the Index, while minimizing exposure to controversial business involvement as per the MSCI SRI methodology.

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 Value Select Screens Advanced Index	MSCI World
2024	9.84	18.67
2023	21.07	23.79
2022	-14.56	-18.14
2021	23.78	21.82
2020	6.10	15.90
2019	25.33	27.67
2018	-13.33	-8.71
2017	21.33	22.40
2016	7.83	7.51
2015	-3.35	-0.87

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World Value Select Screens Advanced Index	4.49	11.20	14.55	13.22	16.04	13.69	8.42	8.09
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
2.37	14.86	13.29	1.95
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 Value Select Screens Advanced Index	1.00	3.88	40.24	15.51	15.78	15.69	0.75	0.72	0.47	0.46	34.01	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 Value Select Screens Advanced Index (USD)

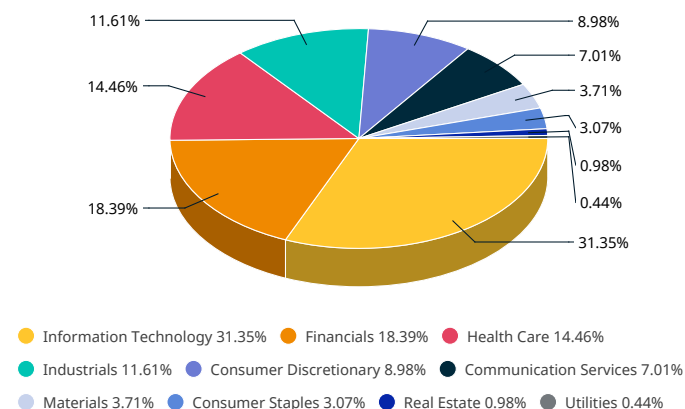
### INDEX CHARACTERISTICS

	MSCI World Value Select Screens Advanced Index	MSCI World
<b>Number of Constituents</b>	250	1,325
	<b>Weight (%)</b>	
<b>Largest</b>	7.12	5.12
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.40	0.08
<b>Median</b>	0.15	0.03

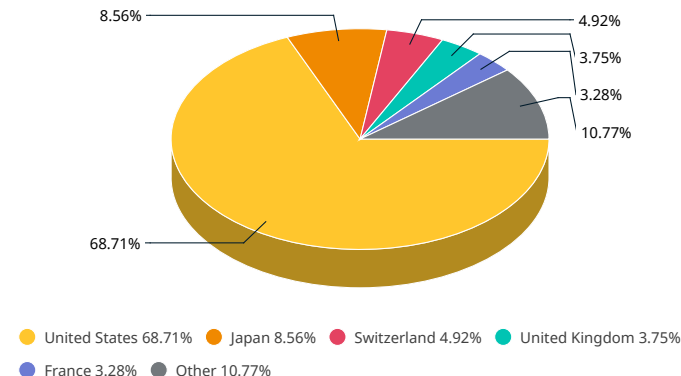
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.12	5.12	Info Tech
MICROSOFT CORP	US	4.92	4.66	Info Tech
APPLE	US	2.73	4.09	Info Tech
CISCO SYSTEMS	US	2.46	0.37	Info Tech
CITIGROUP	US	2.42	0.21	Financials
MERCK & CO	US	2.28	0.26	Health Care
APPLIED MATERIALS	US	2.25	0.20	Info Tech
SERVICENOW	US	2.19	0.28	Info Tech
VERIZON COMMUNICATIONS	US	2.18	0.24	Comm Svcs
SONY GROUP CORP	JP	2.16	0.21	Cons Discr
<b>Total</b>		<b>30.72</b>	<b>15.65</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 Value Select Screens Advanced Index was launched on Jun 15, 2022. 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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