

MSCI World Value Advanced Select Index (USD)

The MSCI World Value Advanced Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms along with the exposure to a value factor.

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

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



ANNUAL PERFORMANCE (%)

| Year | MSCI World Value Advanced Select | MSCI World |
|------|----------------------------------|------------|
| 2025 | 35.25 | 21.09 |
| 2024 | 7.26 | 18.67 |
| 2023 | 19.60 | 23.79 |
| 2022 | -11.21 | -18.14 |
| 2021 | 21.06 | 21.82 |
| 2020 | 2.27 | 15.90 |
| 2019 | 25.79 | 27.67 |
| 2018 | -12.31 | -8.71 |
| 2017 | 22.48 | 22.40 |
| 2016 | 6.52 | 7.51 |
| 2015 | -3.30 | -0.87 |
| 2014 | 3.24 | 4.94 |
| 2013 | 34.64 | 26.68 |
| 2012 | 13.10 | 15.83 |

INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

| | ANNUALIZED | | | | | | | | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|------------|-------|-------|------|-------|-------|-------|--------------------|-------------|-------|---------|------|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 26, 2010 | | | | |
| MSCI World Value Advanced Select | 4.66 | 11.05 | 35.95 | 4.66 | 19.43 | 14.00 | 12.13 | 10.75 | 2.42 | 15.38 | 12.58 | 1.85 |
| MSCI World | 2.24 | 3.36 | 19.58 | 2.24 | 19.31 | 12.87 | 13.11 | 11.74 | 1.57 | 24.26 | 20.02 | 3.95 |

FUNDAMENTALS (JAN 30, 2026)

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JAN 30, 2026)

| | Beta | Tracking Error (%) ¹ | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 26, 2010 | MAXIMUM DRAWDOWN | |
|---|------|---------------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World Value Advanced Select | 1.06 | 5.31 | 41.46 | 11.89 | 14.68 | 15.62 | 1.16 | 0.75 | 0.67 | 0.62 | 35.02 | 2020-02-12–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.37 | 11.05 | 14.36 | 14.54 | 1.23 | 0.70 | 0.77 | 0.74 | 34.03 | 2020-02-12–2020-03-23 |

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

MSCI World Value Advanced Select Index (USD)

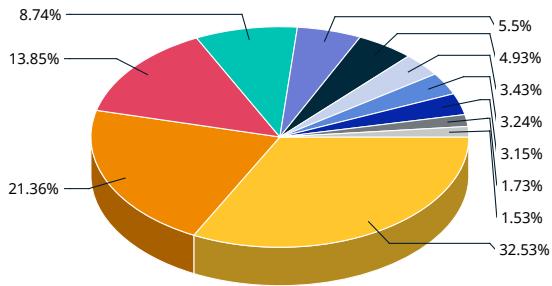
INDEX CHARACTERISTICS

| | MSCI World Value Advanced Select | MSCI World |
|-------------------------------|----------------------------------|------------|
| Number of Constituents | 242 | 1,319 |
| | Weight (%) | |
| Largest | 3.35 | 5.48 |
| Smallest | 0.05 | 0.00 |
| Average | 0.41 | 0.08 |
| Median | 0.23 | 0.03 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------------|----------------------|-------------|
| NVIDIA | 3.35 | 5.48 | Info Tech |
| MICRON TECHNOLOGY | 3.30 | 0.55 | Info Tech |
| APPLIED MATERIALS | 2.86 | 0.30 | Info Tech |
| APPLE | 2.54 | 4.55 | Info Tech |
| MERCK & CO | 2.35 | 0.33 | Health Care |
| CITIGROUP | 2.31 | 0.25 | Financials |
| CISCO SYSTEMS | 2.29 | 0.37 | Info Tech |
| VERIZON COMMUNICATIONS | 2.09 | 0.22 | Comm Svcs |
| GILEAD SCIENCES | 1.96 | 0.21 | Health Care |
| MICROSOFT CORP | 1.83 | 3.59 | Info Tech |
| Total | 24.87 | 15.84 | |

SECTOR WEIGHTS



- Information Technology 32.53% ● Financials 21.36% ● Health Care 13.85%
- Industrials 8.74% ● Consumer Discretionary 5.5% ● Communication Services 4.93%
- Consumer Staples 3.43% ● Utilities 3.24% ● Materials 3.15% ● Real Estate 1.73%
- Energy 1.53%

* 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 Advanced Select Index was launched on Jun 25, 2021. 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

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 www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.



MSCI World Value Advanced Select Index (USD) | msci.com