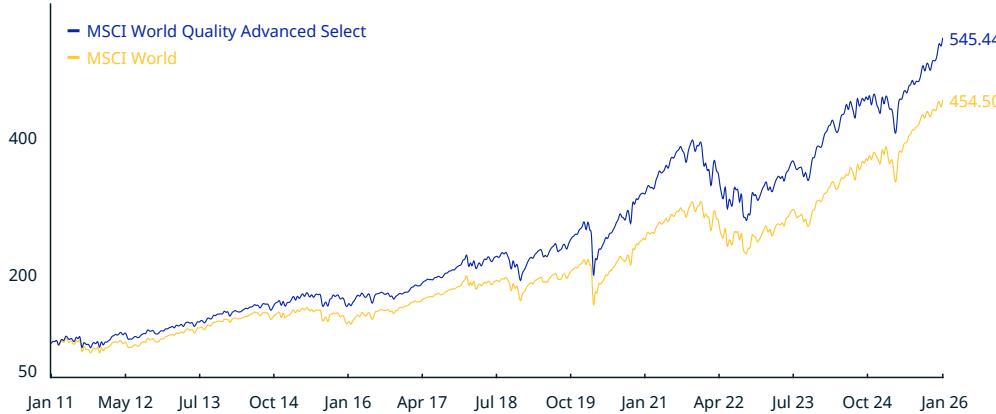


MSCI World Quality Advanced Select Index (USD)

The MSCI World Quality 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 Quality 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 Quality Advanced Select	MSCI World
2025	17.44	21.09
2024	13.62	18.67
2023	25.77	23.79
2022	-21.76	-18.14
2021	23.87	21.82
2020	19.16	15.90
2019	33.63	27.67
2018	-7.19	-8.71
2017	25.67	22.40
2016	3.03	7.51
2015	4.89	-0.87
2014	8.10	4.94
2013	24.58	26.68
2012	17.12	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 Quality Advanced Select	4.96	6.86	20.23	4.96	18.10	11.73	13.11	13.02	1.60	23.43	21.18	7.67
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)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Quality Advanced Select	1.60	23.43	21.18	7.67
MSCI World	1.57	24.26	20.02	3.95

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 Quality Advanced Select	0.98	3.13	40.08	11.90	15.78	15.02	1.06	0.58	0.75	0.82	33.35	2020-02-19–2020-03-23
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 Quality Advanced Select Index (USD)

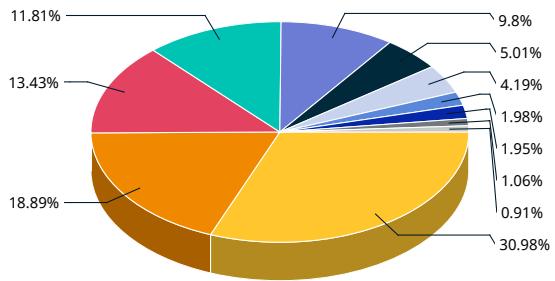
INDEX CHARACTERISTICS

	MSCI World Quality Advanced Select	MSCI World
Number of Constituents	152	1,319
	Weight (%)	
Largest	7.16	5.48
Smallest	0.04	0.00
Average	0.66	0.08
Median	0.31	0.03

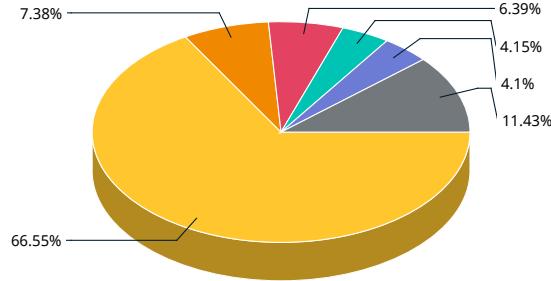
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.16	5.48	Info Tech
ASML HLDG	NL	3.28	0.66	Info Tech
LAM RESEARCH CORP	US	3.06	0.35	Info Tech
APPLIED MATERIALS	US	2.93	0.30	Info Tech
ROCHE HOLDING GENUSS	CH	2.70	0.38	Health Care
APPLE	US	2.60	4.55	Info Tech
CATERPILLAR	US	2.52	0.36	Industrials
NOVARTIS	CH	2.46	0.33	Health Care
VISA A	US	2.42	0.65	Financials
ALPHABET C	US	2.36	1.95	Comm Svcs
Total		31.49	15.02	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Information Technology 30.98% ● Financials 18.89% ● Industrials 13.43%
● Health Care 11.81% ● Consumer Staples 9.8% ● Consumer Discretionary 5.01%
● Communication Services 4.19% ● Materials 1.98% ● Real Estate 1.95%
● Energy 1.06% ● Utilities 0.91%

● United States 66.55% ● Switzerland 7.38% ● United Kingdom 6.39% ● Japan 4.15%
● Netherlands 4.1% ● Other 11.43%

* 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 ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Quality Advanced Select Index was launched on Dec 03, 2021. Data prior to the launch date is back-tested (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.

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