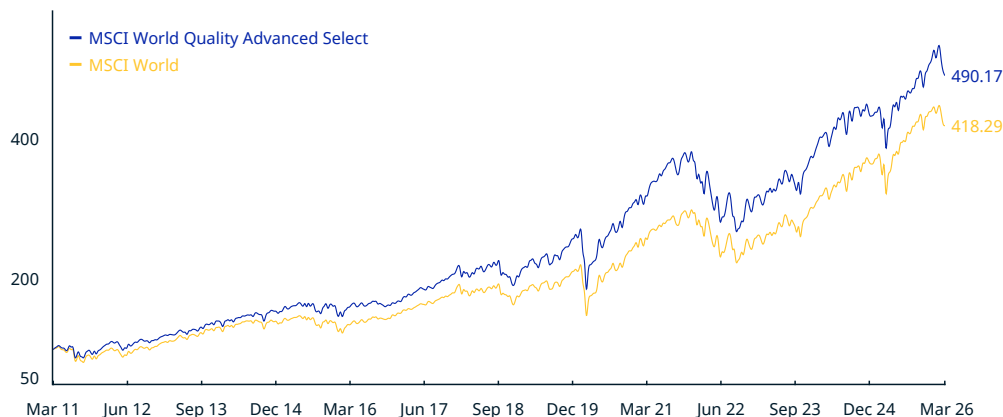


MSCI World Quality Advanced Select Index (USD)

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) (MAR 2011 – MAR 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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World Quality Advanced Select	-7.74	-1.94	17.75	-1.94	14.73	9.04	11.63	12.40	
MSCI World	-6.37	-3.57	18.90	-3.57	16.77	10.27	11.80	11.20	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.72	21.87	19.40	7.08
1.68	22.70	18.25	3.71

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – MAR 31, 2026)

	Beta	Tracking Error (%)	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	39.91	12.62	16.21	15.16	0.78	0.41	0.65	0.77	33.35	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.71	14.69	14.61	0.99	0.51	0.68	0.70	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)

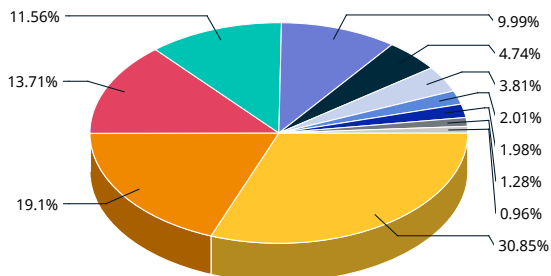
INDEX CHARACTERISTICS

	MSCI World Quality Advanced Select	MSCI World
Number of Constituents	151	1,311
Weight (%)		
Largest	7.02	5.32
Smallest	0.04	0.00
Average	0.66	0.08
Median	0.29	0.03

TOP 10 CONSTITUENTS

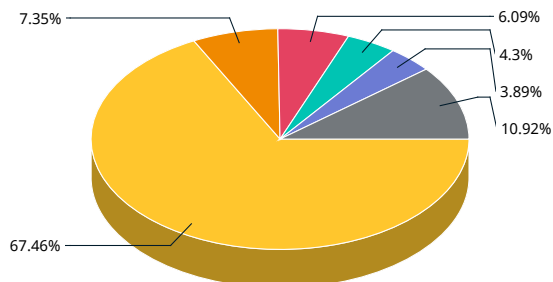
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.02	5.32	Info Tech
APPLIED MATERIALS	US	3.34	0.34	Info Tech
ASML HLDG	NL	3.14	0.63	Info Tech
LAM RESEARCH CORP	US	3.01	0.34	Info Tech
CATERPILLAR	US	2.91	0.42	Industrials
APPLE	US	2.74	4.69	Info Tech
NOVARTIS	CH	2.67	0.36	Health Care
COCA COLA (THE)	US	2.54	0.39	Cons Staples
ROCHE HOLDING PART	CH	2.50	0.35	Health Care
VISA A	US	2.44	0.64	Financials
Total		32.30	13.47	

SECTOR WEIGHTS



- Information Technology 30.85%
- Financials 19.1%
- Industrials 13.71%
- Health Care 11.56%
- Consumer Staples 9.99%
- Consumer Discretionary 4.74%
- Communication Services 3.81%
- Materials 2.01%
- Real Estate 1.98%
- Energy 1.28%
- Utilities 0.96%

COUNTRY WEIGHTS



- United States 67.46%
- Switzerland 7.35%
- United Kingdom 6.09%
- Japan 4.3%
- Netherlands 3.89%
- Other 10.92%

* 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 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.

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