

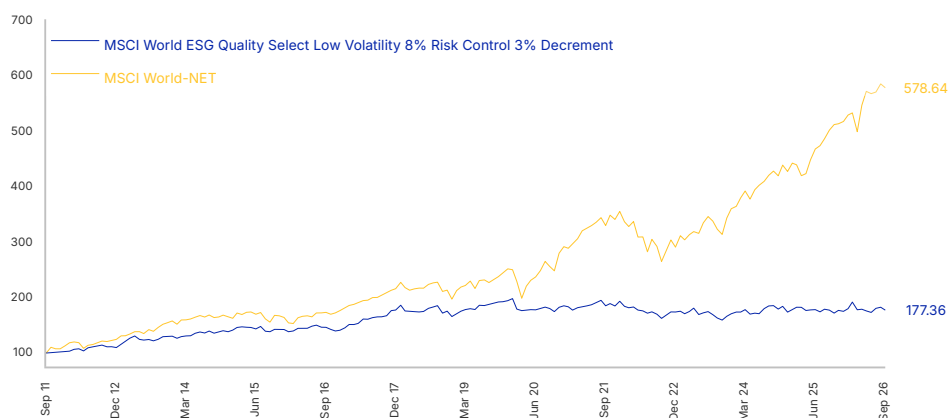
MSCI World ESG Quality Select Low Volatility 8% Risk Control 3% Decrement Index (USD)

The MSCI World ESG Quality Select Low Volatility 8% Risk Control 3% Decrement Index is based on the MSCI Decrement Indexes Methodology. A constant markdown ('synthetic dividend') of 3% is applied on the Parent Index (MSCI World ESG Quality Select Low Volatility 8% Risk Control Index) levels on a daily basis.

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

CUMULATIVE INDEX PERFORMANCE

USD RETURNS Sep 2011 - Sep 2026



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Quality Select Low Volatility 8% Risk Control 3% Decrement	MSCI World-NET
2025	0.82	21.09
2024	1.74	18.67
2023	-1.84	23.79
2022	-10.04	-18.14
2021	4.43	21.82
2020	-4.75	15.90
2019	17.27	27.67
2018	-6.62	-8.71
2017	25.84	22.40
2016	-0.92	7.51
2015	2.88	-0.87
2014	6.18	4.94
2013	18.69	26.68
2012	7.56	15.83
2011	-0.55	-5.54

INDEX PERFORMANCE

USD RETURNS (%) (Sep 30, 2026)

INDEX	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED RETURNS			
					3 Yr	5 Yr	10 Yr	Since May 31, 2007
MSCI World ESG Quality Select Low Volatility 8% Risk Control 3% Decrement	-2.88	2.38	-0.02	1.23	2.82	-0.86	1.94	2.69
MSCI World-NET	-1.19	1.88	15.24	11.75	21.40	11.89	12.81	7.88

INDEX RISK AND RETURN CHARACTERISTICS

USD RETURNS (%) (Sep 30, 2026)

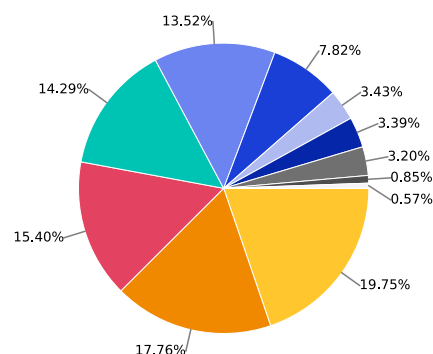
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Yr	5 Yr	10 Yr	Since May 31, 2007
MSCI World ESG Quality Select Low Volatility 8% Risk Control 3% Decrement	10.76	10.66	10.28	9.46
MSCI World-NET	11.85	15.06	14.88	15.94

The MSCI World ESG Quality Select Low Volatility 8% Risk Control 3% Decrement Index was launched on Sep 30, 2020. 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.

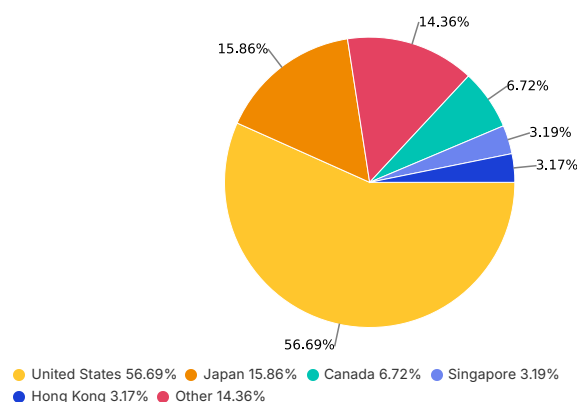
TOP 10 CONSTITUENTS

Security Name	Sector	Index Wt. (%)
JOHNSON & JOHNSON	Health Care	1.62
PROCTER & GAMBLE CO	Cons Staples	1.48
CHUBB	Financials	1.33
SWISSCOM	Comm Svcs	1.30
HKT TRUST AND HKT	Comm Svcs	1.27
SOFTBANK CORP	Comm Svcs	1.26
AMERICAN WATER WORKS CO	Utilities	1.25
COSTCO WHOLESALE CORP	Cons Staples	1.24
WALMART	Cons Staples	1.17
COLGATE-PALMOLIVE	Cons Staples	1.15
Total		13.07

SECTOR WEIGHTS



COUNTRY WEIGHTS



ABOUT MSCI

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