

MSCI World ESG Screened Risk Control 5% Index

The MSCI World ESG Screened Risk Control 5% Index aims to represent the performance of the MSCI World ESG Screened Index while targeting an annualized volatility of 5%.

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

Cumulative index performance

USD RETURNS Feb 2015 - Mar 2026



Annual Performance (%)

Year	MSCI World ESG Screened Risk Control 5% Index	MSCI World-PRICE
2025	2.94	19.49
2024	4.20	17.00
2023	5.69	21.77
2022	-6.64	-19.46
2021	7.41	20.14
2020	1.66	14.06
2019	7.47	25.19
2018	-4.20	-10.44
2017	16.41	20.11
2016	0.60	5.32

Index Performance

USD RETURNS (%) AS OF Mar 31, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Feb 27, 2015
MSCI World ESG Screened Risk Control 5% Index	-2.89	-2.25	2.21	-2.25	2.89	1.84	3.21	2.55
MSCI World-PRICE	-6.55	-3.88	17.35	-3.88	15.12	8.66	9.96	8.23

Index Risk and Return Characteristics

USD RETURNS (%) AS OF Mar 31, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Feb 27, 2015
MSCI World ESG Screened Risk Control 5% Index	5.08	5.15	5.45	5.47
MSCI World-PRICE	11.71	14.70	14.63	14.66

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