

MSCI World AI Effect Select 4.5 Decrement Index

The MSCI World AI Effect Select 4.5% Decrement Index aims to represent the performance of the Index while applying a constant markdown (synthetic dividend) of 4.5% on an annual basis, expressed as a percentage of performance.

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

Cumulative index performance

EUR RETURNS Nov 2015 - Mar 2026



Annual Performance (%)

Year	MSCI World AI Effect Select 4.5 Decrement	MSCI World IMI-NET
2025	7.99	6.67
2024	16.75	25.36
2023	39.21	18.72
2022	-25.75	-12.86
2021	29.99	30.23
2020	16.53	6.33
2019	31.85	29.83
2018	-2.99	-4.85
2017	10.19	7.54
2016	11.06	11.43

Index Performance

EUR RETURNS (%) (Mar 31, 2026)

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Nov 30, 2015
MSCI World AI Effect Select 4.5 Decrement	-4.66	-1.01	17.25	-1.01	14.29	9.44	12.00	11.08
MSCI World IMI-NET	-4.20	-1.19	12.18	-1.19	14.16	10.14	11.41	9.98

Index Risk and Return Characteristics

EUR RETURNS (%) (Mar 31, 2026)

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2015
MSCI World AI Effect Select 4.5 Decrement	15.76	18.19	15.68	15.54
MSCI World IMI-NET	11.08	13.07	13.52	13.59

ABOUT MSCI

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