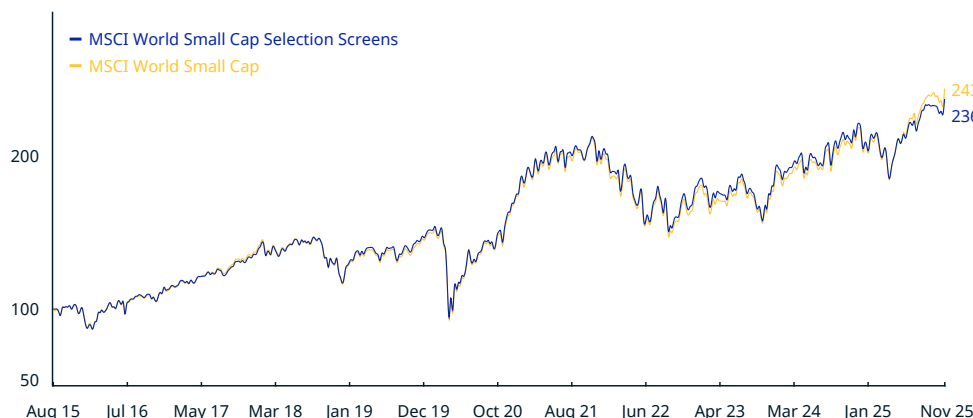


MSCI World Small Cap Selection Screens Index (USD)

The MSCI World Small Cap Selection Screens Index is based on the MSCI World Small Cap Index, its parent index, and includes small-cap securities across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of a set of companies that have high Environmental, Social and Governance ("ESG") ratings relative to their sector peers. In addition, securities are selected based on their 12-month Annualized Traded Value.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2015 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Small Cap Selection Screens	MSCI World Small Cap
2024	6.90	8.15
2023	15.37	15.76
2022	-18.14	-18.75
2021	16.60	15.75
2020	15.63	15.96
2019	26.87	26.19
2018	-12.19	-13.86
2017	20.29	22.66
2016	13.81	12.71

INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2015	FUNDAMENTALS (NOV 28, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Small Cap Selection Screens	2.40	3.01	7.28	14.52	11.02	7.64	8.67	8.76		2.01	22.65	15.77	1.95
MSCI World Small Cap	1.71	3.90	11.69	18.77	12.82	8.47	9.04	9.05		2.01	24.58	17.04	1.95

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Small Cap Selection Screens	1.00	1.42	19.65	16.51	17.25	17.99	0.42	0.33	0.43	0.44	41.02	2020-01-20–2020-03-23
MSCI World Small Cap	1.00	0.00	14.89	15.96	17.11	17.93	0.54	0.38	0.45	0.46	40.93	2020-01-20–2020-03-23

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 Small Cap Selection Screens Index (USD)

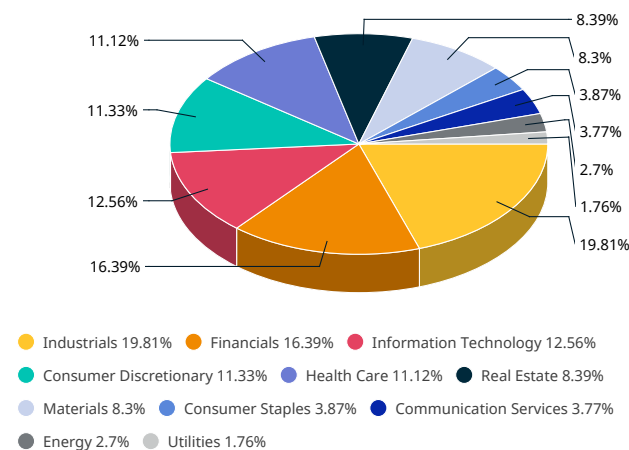
INDEX CHARACTERISTICS

	MSCI World Small Cap Selection Screens	MSCI World Small Cap
Number of Constituents	1,339	3,850
	Weight (%)	
Largest	0.54	0.33
Smallest	0.00	0.00
Average	0.07	0.03
Median	0.05	0.02

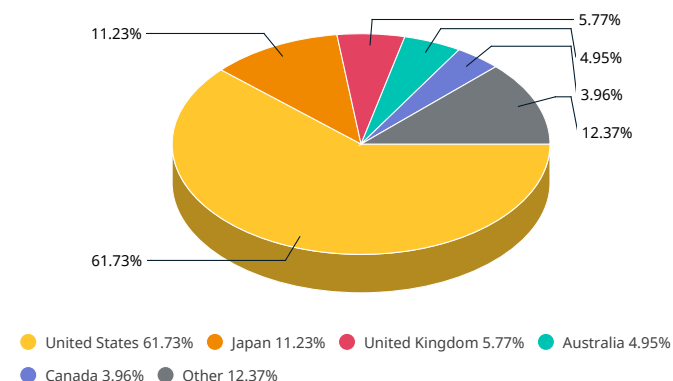
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
LUMENTUM HOLDINGS	0.54	0.24	Info Tech
EXACT SCIENCES CORP	0.45	0.20	Health Care
TECHNIPFMC	0.44	0.20	Energy
GUIDEWIRE SOFTWARE	0.43	0.19	Info Tech
US FOODS HOLDING	0.42	0.19	Cons Staples
NVENT ELECTRIC PLC	0.41	0.18	Industrials
ROYAL GOLD	0.41	0.18	Materials
XPO	0.40	0.18	Industrials
JONES LANG LASALLE	0.36	0.16	Real Estate
EAST WEST BANCORP	0.35	0.15	Financials
Total	4.21	1.87	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI World Small Cap Selection Screens Index was launched on Jun 15, 2022. 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.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2025 MSCI Inc. All rights reserved.

