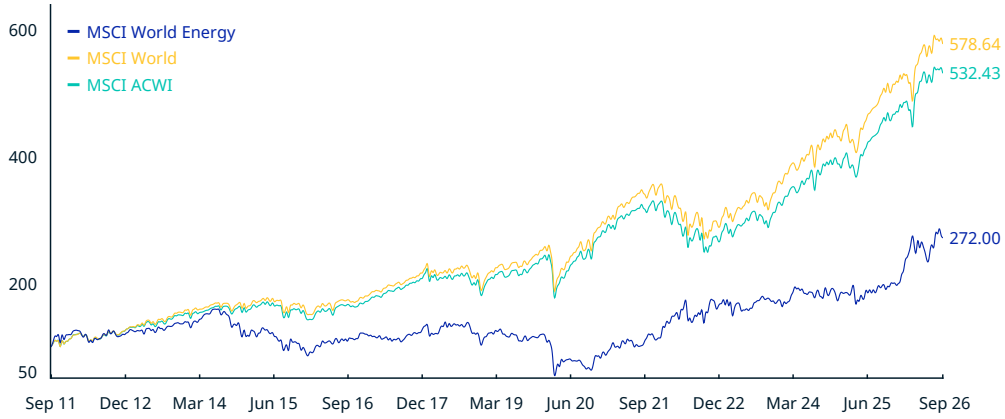
MSCI World Energy Index (USD)

The **MSCI World Energy Index** is designed to capture the large and mid cap segments across 23 Developed Markets (DM) countries*. All securities in the index are classified in the Energy sector as per the Global Industry Classification Standard (GICS®).

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (SEP 2011 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Energy	MSCI World	MSCI ACWI
2025	13.32	21.09	22.34
2024	2.70	18.67	17.49
2023	2.54	23.79	22.20
2022	46.01	-18.14	-18.36
2021	40.09	21.82	18.54
2020	-31.46	15.90	16.25
2019	11.45	27.67	26.60
2018	-15.84	-8.71	-9.41
2017	4.97	22.40	23.97
2016	26.56	7.51	7.86
2015	-22.80	-0.87	-2.36
2014	-11.60	4.94	4.16
2013	18.12	26.68	22.80
2012	1.87	15.83	16.13

INDEX PERFORMANCE — NET RETURNS (%) (SEP 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI World Energy	-2.23	15.18	39.26	36.50	15.07	19.96	9.21	6.95
MSCI World	-1.19	1.88	15.24	11.75	21.40	11.89	12.81	7.46
MSCI ACWI	-1.11	1.60	16.75	13.03	21.73	11.57	12.38	7.41

FUNDAMENTALS (SEP 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Energy	3.00	16.05	12.49	2.22
MSCI World	1.52	22.69	17.92	4.10
MSCI ACWI	1.58	21.35	16.28	3.77

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI World Energy	2.20	18.50	22.73	25.59	0.61	0.75	0.38	0.37	69.47	2014-06-23—2020-03-18
MSCI World	3.18	11.85	15.06	14.88	1.33	0.58	0.72	0.45	57.82	2007-10-31—2009-03-09
MSCI ACWI	3.40	12.02	14.92	14.73	1.33	0.57	0.70	0.41	58.38	2007-10-31—2009-03-09

[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

* Developed Markets 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 World Energy Index was launched on Sep 15, 1999. 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.

INDEX CHARACTERISTICS

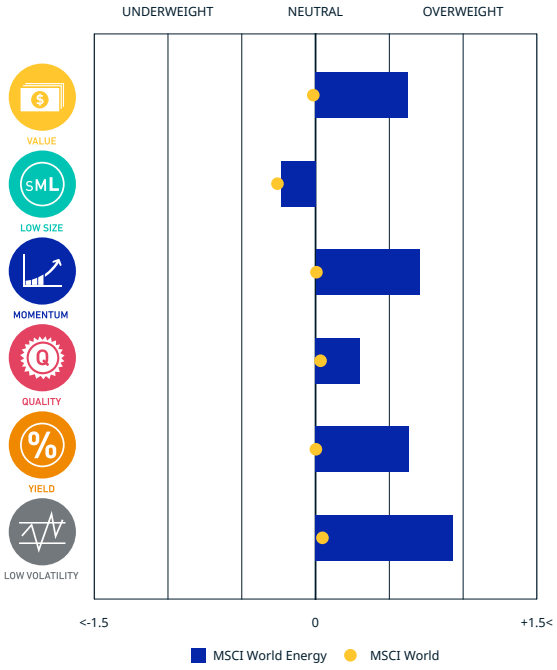
	MSCI World Energy
Number of Constituents	50
	Mkt Cap (USD Millions)
Index	3,644,968.49
Largest	674,510.14
Smallest	4,962.30
Average	72,899.37
Median	41,009.84

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
EXXONMOBIL HOLDINGS	US	674.51	18.51
CHEVRON CORP	US	376.20	10.32
SHELL	GB	274.60	7.53
TOTALENERGIES	FR	166.76	4.58
CONOCOPHILLIPS	US	152.47	4.18
MARATHON PETROLEUM	US	115.44	3.17
VALERO ENERGY CORP	US	115.09	3.16
BP	GB	114.61	3.14
PHILLIPS 66	US	102.36	2.81
ENBRIDGE	CA	101.74	2.79
Total		2,193.78	60.19

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

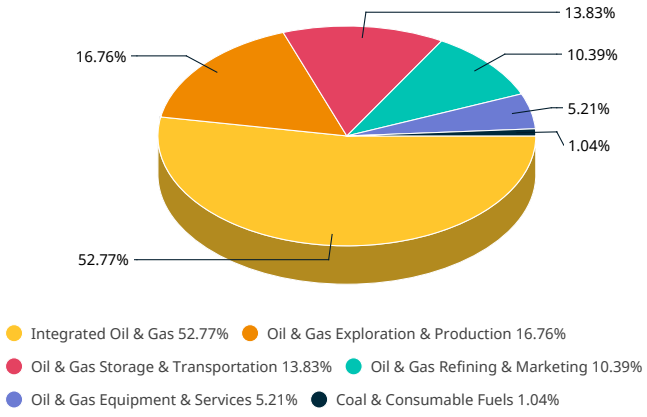
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

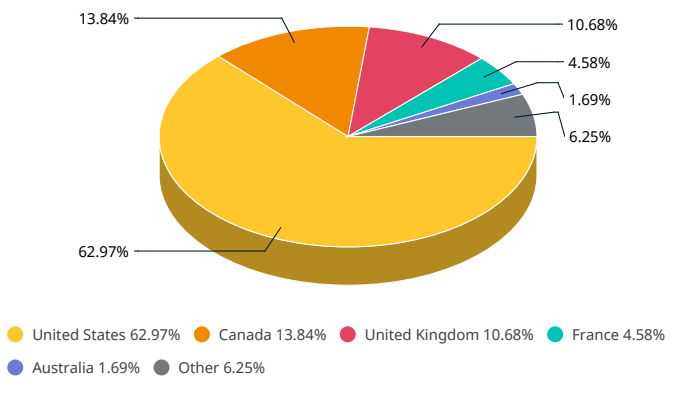
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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