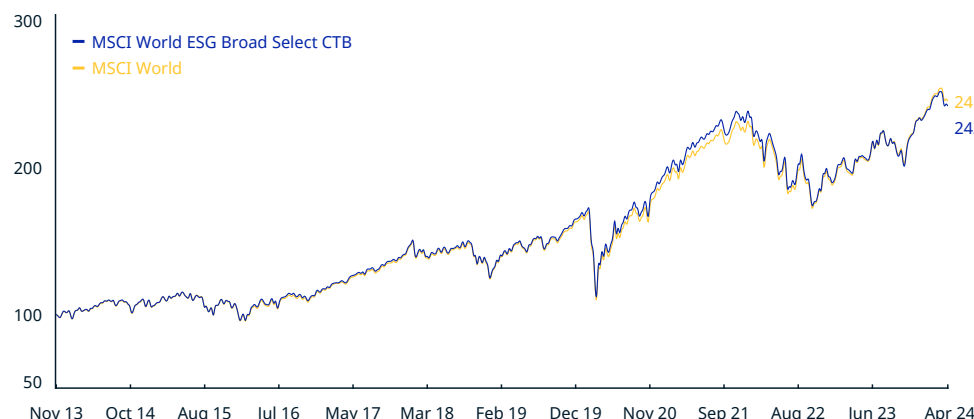


MSCI World ESG Broad CTB Select Index (USD)

The MSCI World ESG Broad CTB Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Broad Select CTB	MSCI World
2023	22.71	23.79
2022	-19.93	-18.14
2021	22.39	21.82
2020	17.46	15.90
2019	28.39	27.67
2018	-8.76	-8.71
2017	22.37	22.40
2016	7.84	7.51
2015	-0.84	-0.87
2014	5.00	4.94

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World ESG Broad Select CTB	-4.14	2.75	16.32	3.58	4.26	10.05	8.69	8.84
MSCI World	-3.71	3.59	18.39	4.84	5.63	10.46	8.87	8.98

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.02	21.38	18.25	3.33
1.88	21.24	17.91	3.26

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Broad Select CTB	1.01	0.72	29.82	17.48	18.35	15.12	0.17	0.50	0.53	0.54	33.74	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.29	17.08	18.17	14.98	0.25	0.53	0.54	0.56	34.03	2020-02-12–2020-03-23

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 ESG Broad CTB Select Index (USD)

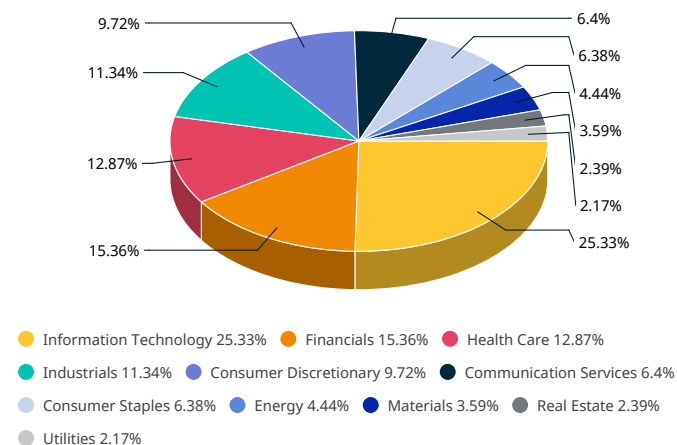
INDEX CHARACTERISTICS

	MSCI World ESG Broad Select CTB	MSCI World
Number of Constituents	1,316	1,465
	Weight (%)	
Largest	4.78	4.40
Smallest	0.00	0.00
Average	0.08	0.07
Median	0.01	0.02

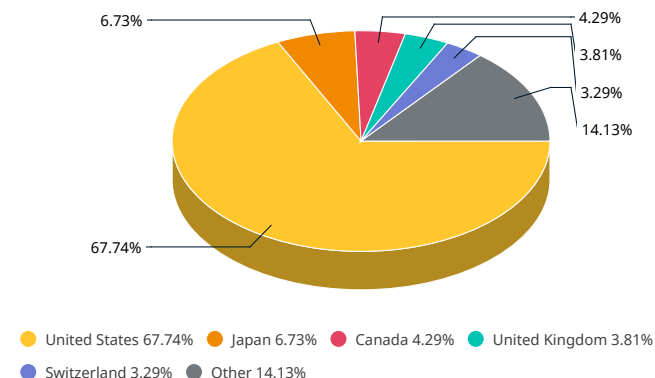
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	4.78	4.40	Info Tech
APPLE	3.64	4.01	Info Tech
NVIDIA	3.60	3.42	Info Tech
AMAZON.COM	2.40	2.61	Cons Discr
ALPHABET C	2.10	1.36	Comm Srvcs
META PLATFORMS A	1.16	1.53	Comm Srvcs
LILLY (ELI) & COMPANY	1.09	1.01	Health Care
TEXAS INSTRUMENTS	1.06	0.26	Info Tech
UNITEDHEALTH GROUP	0.91	0.72	Health Care
TESLA	0.83	0.84	Cons Discr
Total	21.56	20.14	

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 World ESG Broad CTB Select Index was launched on Sep 06, 2021. 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

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