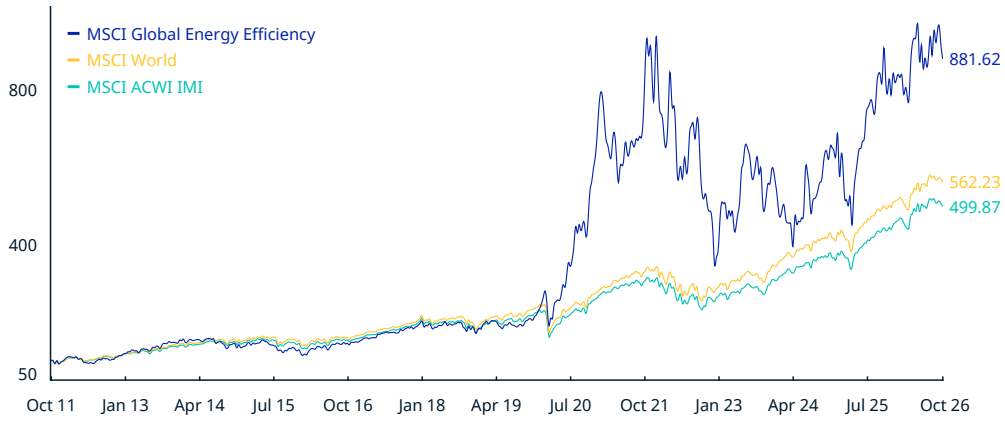
MSCI Global Energy Efficiency Index (USD)

The MSCI Global Energy Efficiency Index includes developed and emerging market large, mid and small cap companies that derive 50% or more of their revenues from products and services in Energy Efficiency.

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

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Global Energy Efficiency	MSCI World	MSCI ACWI IMI
2025	29.56	21.60	22.60
2024	8.50	19.19	16.89
2023	59.56	24.42	22.18
2022	-56.48	-17.73	-18.00
2021	30.36	22.35	18.71
2020	197.74	16.50	16.81
2019	22.99	28.40	27.04
2018	-5.07	-8.20	-9.61
2017	27.17	23.07	24.58
2016	15.52	8.15	8.96
2015	-8.08	-0.32	-1.68
2014	-9.44	5.50	4.36
2013	36.17	27.37	24.17
2012	18.13	16.54	17.04

INDEX PERFORMANCE — GROSS RETURNS (%) (OCT 30, 2026)

					ANNUALIZED							
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 28, 2008	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Global Energy Efficiency	-7.17	5.01	-0.88	5.92	21.69	-0.34	19.85	16.18	0.47	36.04	18.21	13.49
MSCI World	-0.75	0.66	12.53	11.25	22.80	10.99	13.50	12.53	1.54	22.29	17.38	4.06
MSCI ACWI IMI	-1.54	-0.16	12.92	11.57	22.53	10.15	12.63	12.17	1.66	21.04	15.59	3.38

FUNDAMENTALS (OCT 30, 2026)

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 28, 2008	(%)	Period YYYY-MM-DD
MSCI Global Energy Efficiency	3.15	30.73	39.24	36.56	0.65	0.09	0.60	na	64.42	2021-11-04—2023-01-03
MSCI World	3.18	11.64	14.94	14.86	1.46	0.53	0.76	0.76	33.99	2020-02-12—2020-03-23
MSCI ACWI IMI	2.62	12.02	14.99	14.96	1.39	0.47	0.71	0.73	34.47	2020-02-12—2020-03-23

[1] Last 12 months [2] Based on monthly gross returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

* 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Russia, Qatar, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI Global Energy Efficiency Index was launched on Jan 20, 2009. 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

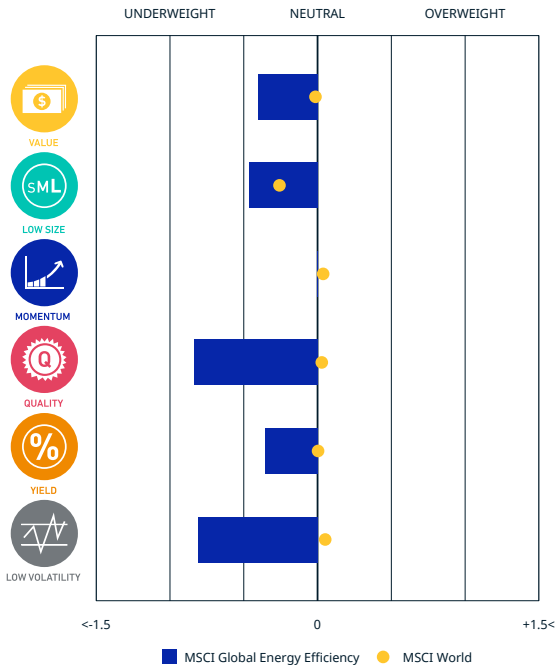
	MSCI Global Energy Efficiency
Number of Constituents	68
	Mkt Cap (USD Millions)
Index	6,432,756.28
Largest	4,704,673.60
Smallest	120.01
Average	94,599.36
Median	1,556.78

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	4,704.67	73.14	Info Tech
TESLA	US	1,143.84	17.78	Cons Discr
MARVELL TECHNOLOGY	US	167.70	2.61	Info Tech
EQUINIX	US	99.97	1.55	Real Estate
DIGITAL REALTY TRUST	US	66.85	1.04	Real Estate
BYD CO H	CN	32.04	0.50	Cons Discr
EAST JAPAN RAILWAY CO	JP	22.27	0.35	Industrials
CENTRAL JAPAN RAILWAY CO	JP	18.84	0.29	Industrials
WIWYNN CORPORATION	TW	16.93	0.26	Info Tech
KINGSPAN GROUP	IE	16.23	0.25	Industrials
Total		6,289.36	97.77	

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

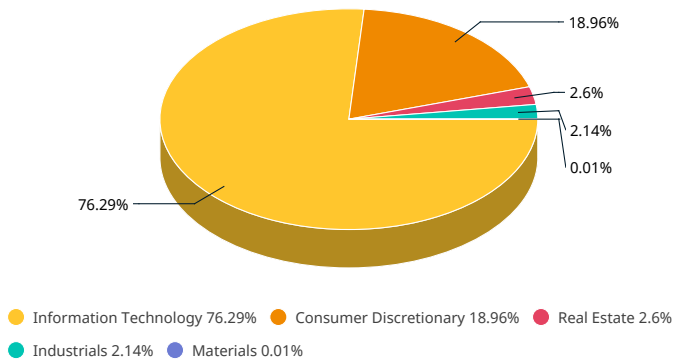
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

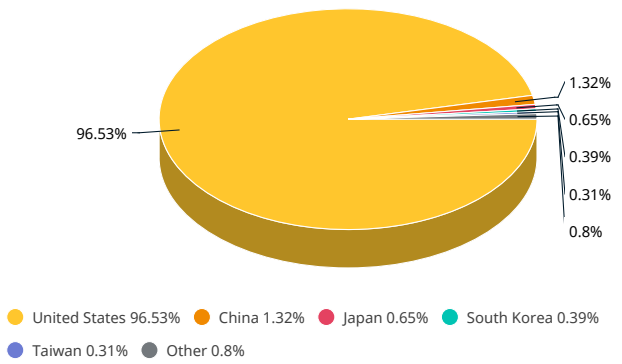
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

SECTOR 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

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.

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