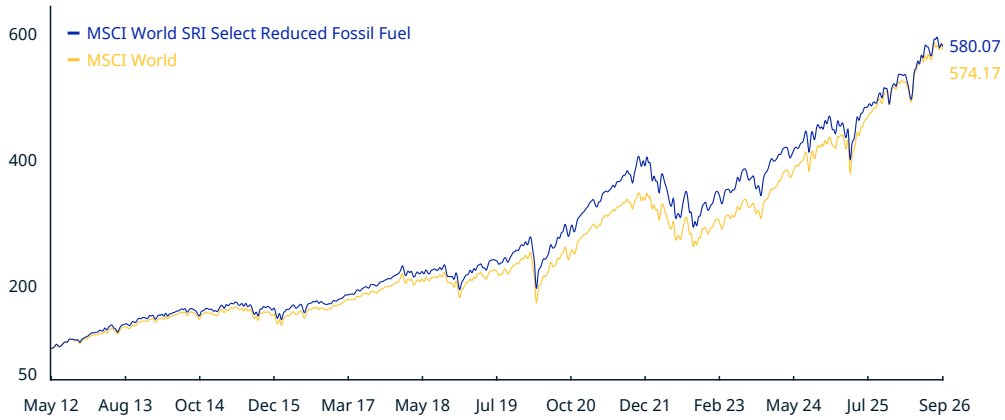
# MSCI World SRI Select Reduced Fossil Fuel Index (USD)

The MSCI World SRI Select Reduced Fossil Fuel 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 represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

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

## CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (MAY 2012 – SEP 2026)




## ANNUAL PERFORMANCE (%)

| Year | MSCI World SRI Select Reduced Fossil Fuel | MSCI World |
|---|---|---|
| 2025 | 15.68 | 21.60 |
| 2024 | 11.34 | 19.19 |
| 2023 | 25.63 | 24.42 |
| 2022 | -20.97 | -17.73 |
| 2021 | 25.65 | 22.35 |
| 2020 | 21.80 | 16.50 |
| 2019 | 30.91 | 28.40 |
| 2018 | -7.64 | -8.20 |
| 2017 | 24.87 | 23.07 |
| 2016 | 6.88 | 8.15 |
| 2015 | 1.71 | -0.32 |
| 2014 | 5.54 | 5.50 |
| 2013 | 28.48 | 27.37 |

## INDEX PERFORMANCE — GROSS RETURNS (%) (SEP 30, 2026)

| | | | | | ANNUALIZED | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 |
| MSCI World SRI Select Reduced Fossil Fuel | -2.12 | -0.81 | 14.46 | 12.31 | 17.49 | 9.91 | 12.80 | 13.04 |
| MSCI World | -1.15 | 1.96 | 15.68 | 12.09 | 21.91 | 12.39 | 13.37 | 12.96 |

## FUNDAMENTALS (SEP 30, 2026)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|---|---|---|---|
| MSCI World SRI Select Reduced Fossil Fuel | 1.67 | 23.44 | 18.28 | 4.31 |
| MSCI World | 1.52 | 22.69 | 17.92 | 4.10 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – SEP 30, 2026)

| | | | | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Beta | Tracking Error (%) | Turnover (%) [1] | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 | (%) | Period YYYY-MM-DD |
| MSCI World SRI Select Reduced Fossil Fuel | 1.01 | 2.99 | 28.04 | 13.45 | 16.62 | 15.36 | 0.94 | 0.43 | 0.70 | 0.82 | 32.18 | 2020-02-19—2020-03-23 |
| MSCI World | 1.00 | 0.00 | 3.18 | 11.86 | 15.06 | 14.88 | 1.36 | 0.61 | 0.76 | 0.83 | 33.99 | 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

# MSCI World SRI Select Reduced Fossil Fuel Index (USD)

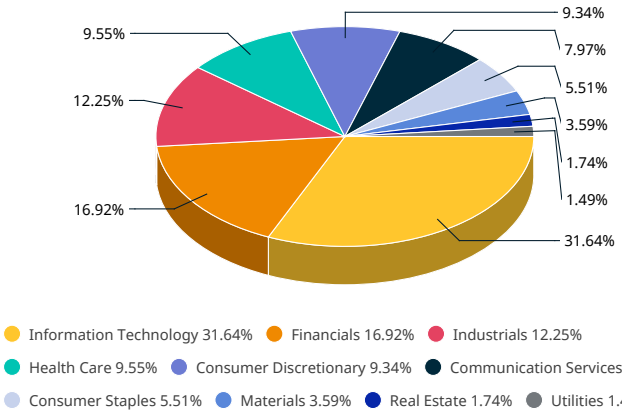
## INDEX CHARACTERISTICS

| | MSCI World SRI Select Reduced Fossil Fuel | MSCI World |
|---|---|---|
| **Number of Constituents** | 355 | 1,249 |
| | **Weight (%)** | |
| **Largest** | 9.07 | 5.81 |
| **Smallest** | 0.01 | 0.00 |
| **Average** | 0.28 | 0.08 |
| **Median** | 0.11 | 0.03 |

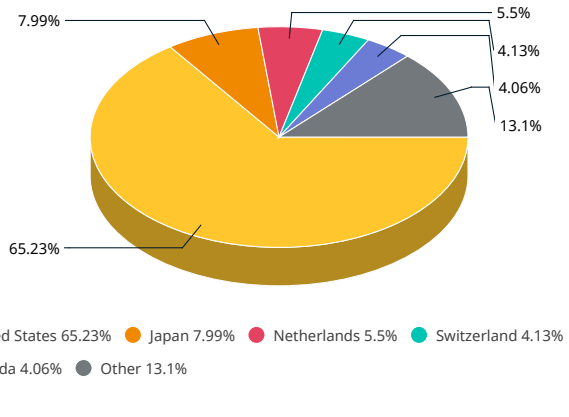
## TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---|---|---|---|---|
| NVIDIA | US | 9.07 | 5.81 | Info Tech |
| ASML HLDG | NL | 3.95 | 0.78 | Info Tech |
| TESLA | US | 3.72 | 1.12 | Cons Discr |
| VISA A | US | 2.78 | 0.66 | Financials |
| VERIZON COMMUNICATIONS | US | 2.44 | 0.21 | Comm Srvcs |
| LAM RESEARCH CORP | US | 2.41 | 0.45 | Info Tech |
| APPLIED MATERIALS | US | 2.38 | 0.45 | Info Tech |
| DISNEY (WALT) | US | 2.32 | 0.20 | Comm Srvcs |
| PALO ALTO NETWORKS | US | 1.90 | 0.36 | Info Tech |
| COCA COLA (THE) | US | 1.55 | 0.37 | Cons Staples |
| Total | | 32.53 | 10.41 | |

## 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 SRI Select Reduced Fossil Fuel Index was launched on Oct 04, 2019. 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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