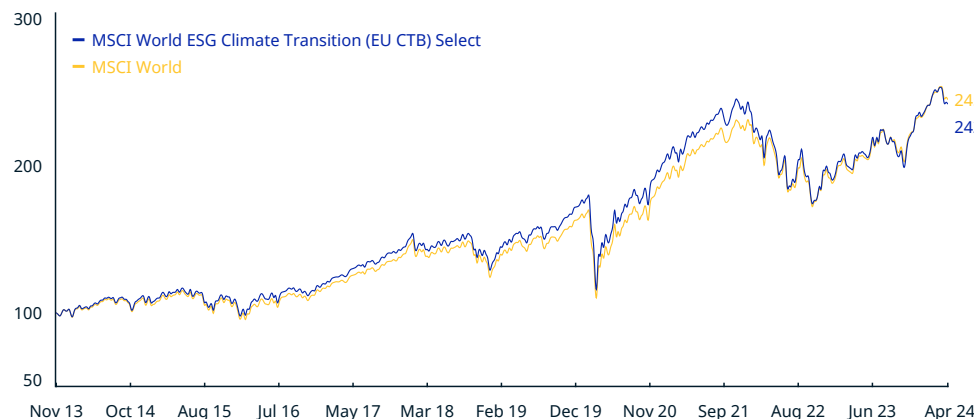


MSCI World ESG Climate Transition (EU CTB) Select Index (USD)

The MSCI World ESG Climate Transition (EU 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 is designed to exceed the minimum standards of the EU Climate Transition Benchmark (CTB) under the EU Benchmark Regulation (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 Climate Transition (EU CTB) Select	MSCI World
2023	23.67	23.79
2022	-21.35	-18.14
2021	20.16	21.82
2020	17.22	15.90
2019	29.84	27.67
2018	-8.45	-8.71
2017	23.32	22.40
2016	8.08	7.51
2015	-0.35	-0.87
2014	6.49	4.94

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Climate Transition (EU CTB) Select	-4.77	1.97	15.50	2.50	3.25	9.33	8.65	8.85	
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
1.79	25.47	20.42	3.79
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 (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World ESG Climate Transition (EU CTB) Select	1.03	1.61	15.38	18.58	19.03	15.48	0.12	0.46	0.52	0.54	34.47	2020-02-19–2020-03-23
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 Climate Transition (EU CTB) Select Index (USD)

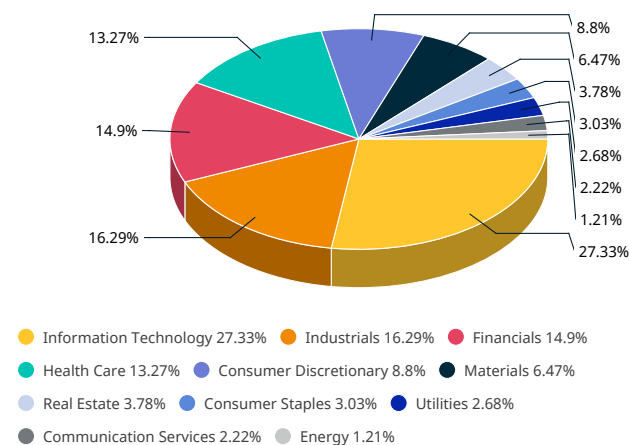
INDEX CHARACTERISTICS

	MSCI World ESG Climate Transition (EU CTB) Select	MSCI World
Number of Constituents	554	1,465
	Weight (%)	
Largest	5.18	4.40
Smallest	0.00	0.00
Average	0.18	0.07
Median	0.10	0.02

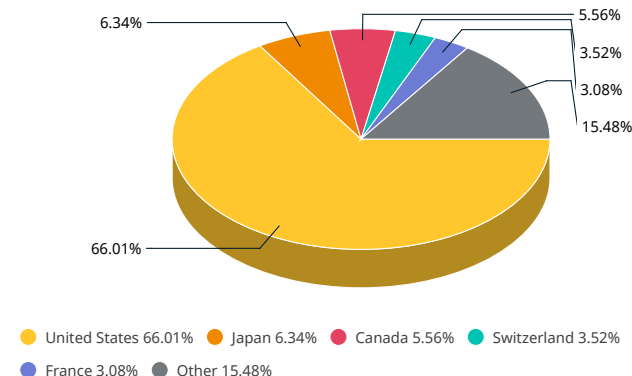
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	5.18	4.40	Info Tech
NVIDIA	US	4.29	3.42	Info Tech
LILLY (ELI) & COMPANY	US	1.72	1.01	Health Care
SHERWIN-WILLIAMS CO	US	1.17	0.12	Materials
VISA A	US	1.07	0.68	Financials
BROADCOM	US	1.00	0.93	Info Tech
MASTERCARD A	US	0.98	0.60	Financials
TESLA	US	0.94	0.84	Cons Discr
MERCK & CO	US	0.90	0.52	Health Care
FANUC	JP	0.90	0.04	Industrials
Total		18.15	12.56	

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 Climate Transition (EU CTB) Select Index was launched on Apr 28, 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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