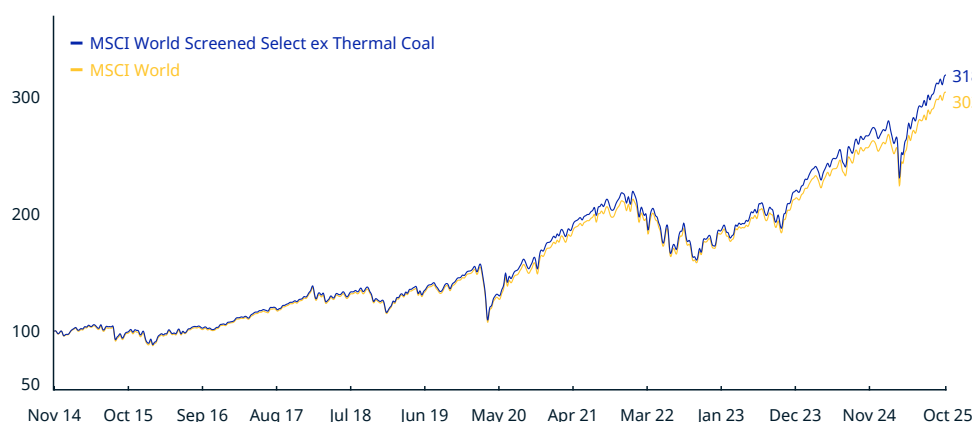


MSCI World Screened Select ex Thermal Coal Index (USD)

MSCI World Screened Select ex Thermal Coal Index is a free float-adjusted market capitalization-weighted index that exclude companies from underlying MSCI World Index based on Environmental, Social and Governance (ESG) criteria. The following companies are excluded: Companies that are associated with controversial weapons, civilian firearms as well as tobacco, palm oil and arctic oil & gas or, Companies that derive revenues from thermal coal power, thermal coal reserves and the extraction of certain fossil fuels or, Companies that are not in compliance with the United Nations Global Compact principles or, Companies that are involved in Red Flag ESG controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies. In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Screened Select ex Thermal Coal	MSCI World
2024	20.07	18.67
2023	26.08	23.79
2022	-19.62	-18.14
2021	21.93	21.82
2020	17.54	15.90
2019	28.49	27.67
2018	-8.73	-8.71
2017	22.40	22.40
2016	6.82	7.51
2015	0.47	-0.87

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI World Screened Select ex Thermal Coal	2.30	8.45	23.33	20.40	23.06	16.02	12.18	11.16	
MSCI World	2.00	8.03	22.02	19.78	21.69	15.58	11.79	10.69	

FUNDAMENTALS (OCT 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.47	25.22	21.06	4.18
1.58	24.79	20.63	3.97

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Screened Select ex Thermal Coal	3.49	12.90	15.70	15.02	1.31	0.84	0.70	0.65	33.90	2020-02-12–2020-03-23
MSCI World	2.34	12.37	15.36	14.74	1.27	0.83	0.69	0.63	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 Screened Select ex Thermal Coal Index (USD)

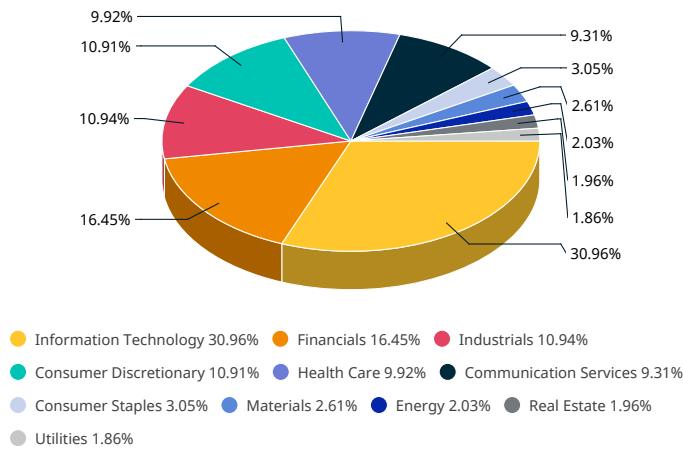
INDEX CHARACTERISTICS

MSCI World Screened Select ex Thermal Coal	
Number of Constituents	1,211
Mkt Cap (USD Millions)	
Index	75,850,502.26
Largest	4,940,756.00
Smallest	1,706.99
Average	62,634.60
Median	20,809.37

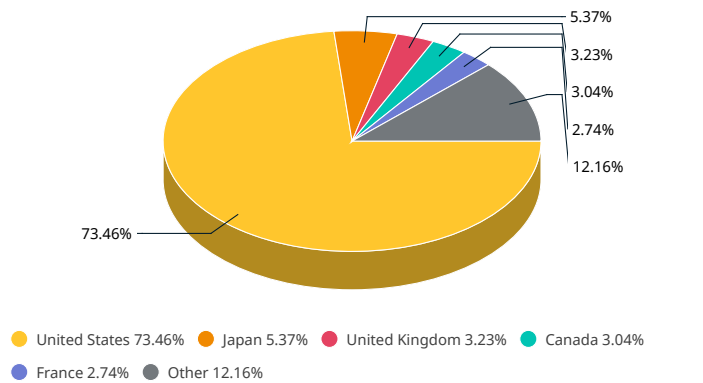
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,940.76	6.51	Info Tech
APPLE	4,038.20	5.32	Info Tech
MICROSOFT CORP	3,656.21	4.82	Info Tech
AMAZON.COM	2,333.45	3.08	Cons Discr
BROADCOM	1,651.62	2.18	Info Tech
ALPHABET A	1,636.53	2.16	Comm Srvcs
META PLATFORMS A	1,407.66	1.86	Comm Srvcs
ALPHABET C	1,384.61	1.83	Comm Srvcs
TESLA	1,323.50	1.74	Cons Discr
JPMORGAN CHASE & CO	864.63	1.14	Financials
Total	23,237.17	30.64	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI World Screened Select ex Thermal Coal Index was launched on May 06, 2025. 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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