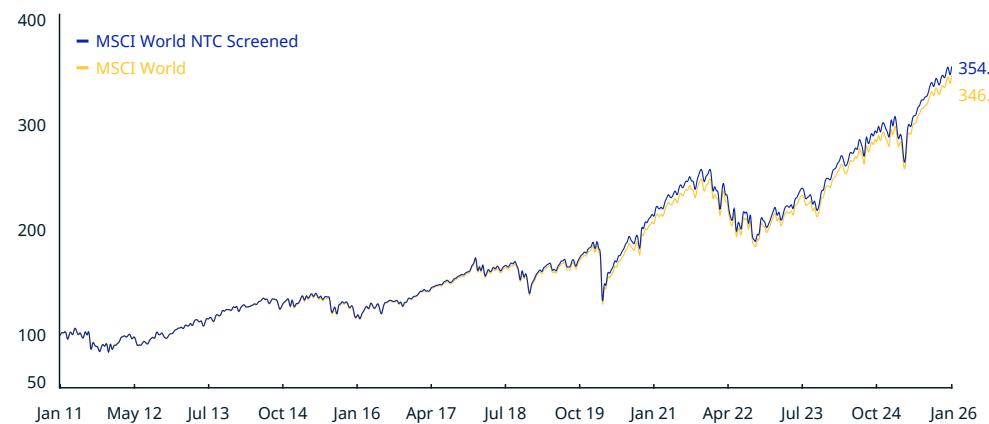


MSCI World NTC Screened Index (USD)

The MSCI World NTC Screened 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 a custom index based on customized ESG screening criteria selected by Northern Trust. It aims to exclude companies that do not comply with UN Global Compact Principles, are involved in the production or sale of tobacco products, are involved in for profit prisons or are involved in the production of controversial weapons.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World NTC Screened	MSCI World
2025	19.09	19.49
2024	17.26	17.00
2023	22.50	21.77
2022	-20.55	-19.46
2021	20.53	20.14
2020	15.90	14.06
2019	25.67	25.19
2018	-9.98	-10.44
2017	20.65	20.11
2016	4.76	5.32
2015	-2.57	-2.74
2014	3.54	2.93
2013	24.55	24.10
2012	13.98	13.18

INDEX PERFORMANCE – PRICE RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	ANNUALIZED	
								Since Nov 30, 2007	Since Nov 30, 2007
MSCI World NTC Screened	1.81	2.77	17.29	1.81	17.56	10.98	11.42	5.98	5.98
MSCI World	2.19	3.12	18.01	2.19	17.58	11.21	11.23	5.85	5.85

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2007 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2, 3}			MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2007	(%)	Period
MSCI World NTC Screened	1.01	0.60	2.95	11.16	14.55	14.63	1.08	0.57	0.66	0.35	58.77	2007-12-10–2009-03-09
MSCI World	1.00	0.00	2.37	11.03	14.37	14.56	1.10	0.59	0.65	0.34	58.04	2007-12-10–2009-03-09

¹ Last 12 months

² Based on monthly price returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World NTC Screened Index (USD)

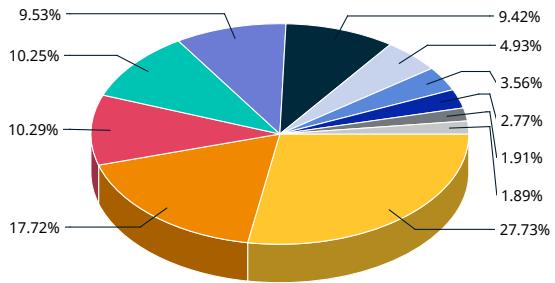
INDEX CHARACTERISTICS

	MSCI World NTC Screened	MSCI World
Number of Constituents	1,222	1,319
	Weight (%)	
Largest	5.83	5.48
Smallest	0.00	0.00
Average	0.08	0.08
Median	0.03	0.03

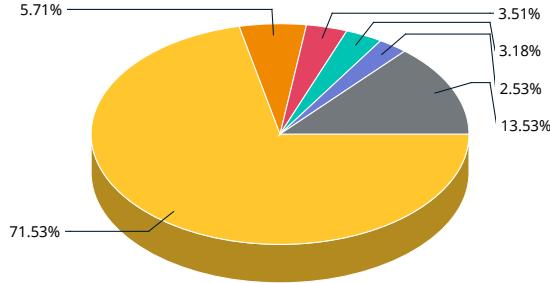
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.83	5.48	Info Tech
APPLE	4.83	4.55	Info Tech
MICROSOFT CORP	3.81	3.59	Info Tech
AMAZON.COM	2.88	2.71	Cons Discr
ALPHABET A	2.47	2.32	Comm Svcs
ALPHABET C	2.08	1.95	Comm Svcs
META PLATFORMS A	1.95	1.84	Comm Svcs
BROADCOM	1.87	1.75	Info Tech
TESLA	1.53	1.44	Cons Discr
JPMORGAN CHASE & CO	1.06	0.99	Financials
Total	28.31	26.62	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Information Technology 27.73% ● Financials 17.72% ● Consumer Discretionary 10.29%

● Health Care 10.25% ● Communication Services 9.53% ● Industrials 9.42%

● Consumer Staples 4.93% ● Materials 3.56% ● Energy 2.77% ● Utilities 1.91%

● Real Estate 1.89%

● United States 71.53% ● Japan 5.71% ● United Kingdom 3.51% ● Canada 3.18%

● Switzerland 2.53% ● Other 13.53%

*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 NTC Screened Index was launched on Aug 08, 2013. 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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