

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) (MAY 2011 – MAY 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 (%) (MAY 29, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|-------------------------|------|------|-------|------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 30, 2007 |
| MSCI World NTC Screened | 4.59 | 7.48 | 26.33 | 9.81 | 20.20 | 10.26 | 11.50 | 6.31 |
| MSCI World | 4.37 | 6.75 | 25.91 | 9.80 | 20.21 | 10.33 | 11.25 | 6.15 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2007 – MAY 29, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 30, 2007 | MAXIMUM DRAWDOWN | |
|-------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World NTC Screened | 1.01 | 0.62 | 2.90 | 12.95 | 15.46 | 15.04 | 1.13 | 0.49 | 0.65 | 0.36 | 58.77 | 2007-12-10–2009-03-09 |
| MSCI World | 1.00 | 0.00 | 2.30 | 12.64 | 15.20 | 14.92 | 1.16 | 0.50 | 0.63 | 0.36 | 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)

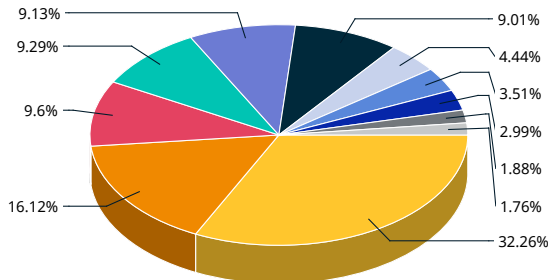
INDEX CHARACTERISTICS

| | MSCI World NTC Screened | MSCI World |
|-------------------------------|-------------------------|------------|
| Number of Constituents | 1,214 | 1,308 |
| Weight (%) | | |
| Largest | 5.96 | 5.64 |
| Smallest | 0.00 | 0.00 |
| Average | 0.08 | 0.08 |
| Median | 0.03 | 0.03 |

TOP 10 CONSTITUENTS

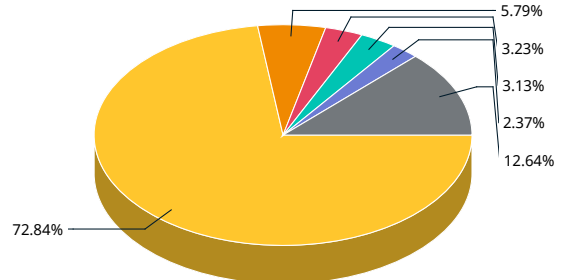
| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------|---------------|----------------------|------------|
| NVIDIA | 5.96 | 5.64 | Info Tech |
| APPLE | 5.33 | 5.05 | Info Tech |
| MICROSOFT CORP | 3.69 | 3.50 | Info Tech |
| AMAZON.COM | 3.03 | 2.86 | Cons Discr |
| ALPHABET A | 2.57 | 2.44 | Comm Srvc |
| BROADCOM | 2.34 | 2.21 | Info Tech |
| ALPHABET C | 2.13 | 2.02 | Comm Srvc |
| META PLATFORMS A | 1.60 | 1.52 | Comm Srvc |
| TESLA | 1.43 | 1.36 | Cons Discr |
| MICRON TECHNOLOGY | 1.27 | 1.20 | Info Tech |
| Total | 29.35 | 27.79 | |

SECTOR WEIGHTS



- Information Technology 32.26%
- Financials 16.12%
- Consumer Discretionary 9.6%
- Industrials 9.29%
- Communication Services 9.13%
- Health Care 9.01%
- Consumer Staples 4.44%
- Materials 3.51%
- Energy 2.99%
- Utilities 1.88%
- Real Estate 1.76%

COUNTRY WEIGHTS



- United States 72.84%
- Japan 5.79%
- United Kingdom 3.23%
- Canada 3.13%
- Switzerland 2.37%
- Other 12.64%

*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

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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