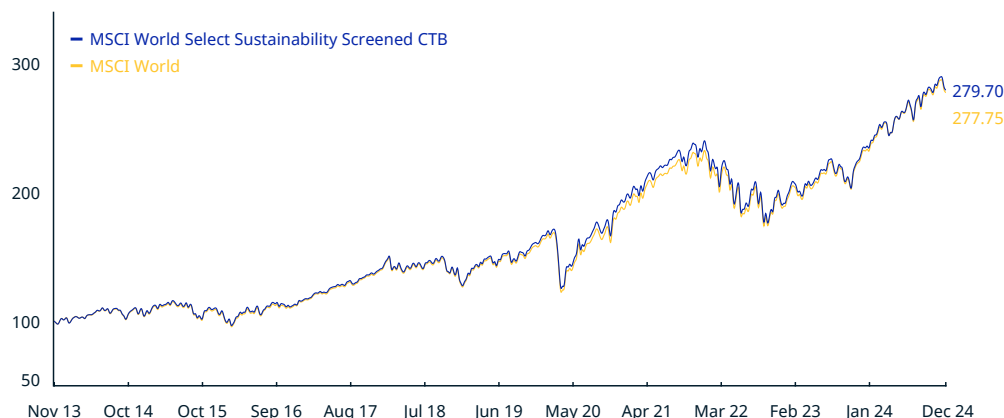


MSCI World Select Sustainability Screened CTB Index (USD)

MSCI World Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – DEC 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Sustainability Screened CTB	MSCI World
2024	18.16	18.67
2023	23.64	23.79
2022	-19.71	-18.14
2021	22.03	21.82
2020	17.57	15.90
2019	28.65	27.67
2018	-8.59	-8.71
2017	22.52	22.40
2016	7.10	7.51
2015	-0.30	-0.87
2014	5.41	4.94

INDEX PERFORMANCE – NET RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World Select Sustainability Screened CTB	-2.67	-0.12	18.16	18.16	5.46	10.97	9.98	9.71	
MSCI World	-2.61	-0.16	18.67	18.67	6.34	11.17	9.95	9.64	

FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.68	23.68	19.36	3.50
1.73	23.04	19.06	3.57

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Select Sustainability Screened CTB	1.00	0.62	11.17	17.05	17.94	15.13	0.17	0.53	0.59	0.60	33.43	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.36	16.88	17.91	15.06	0.22	0.55	0.59	0.59	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 Select Sustainability Screened CTB Index (USD)

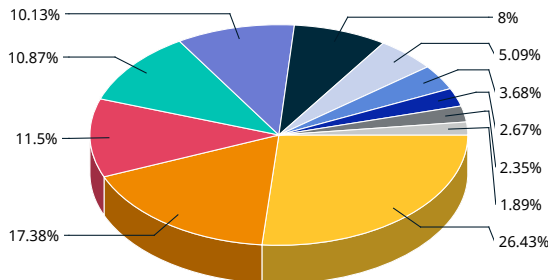
INDEX CHARACTERISTICS

	MSCI World Select Sustainability Screened CTB	MSCI World
Number of Constituents	1,066	1,395
Weight (%)		
Largest	5.49	5.45
Smallest	0.00	0.00
Average	0.09	0.07
Median	0.04	0.03

TOP 10 CONSTITUENTS

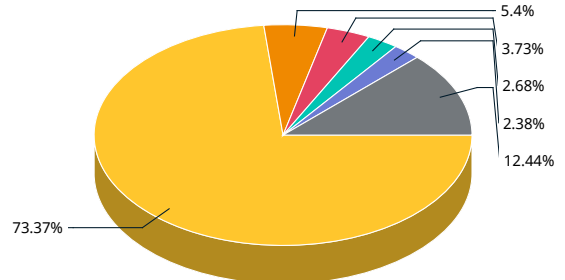
	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.49	5.45	Info Tech
NVIDIA	4.73	4.72	Info Tech
MICROSOFT CORP	4.27	4.26	Info Tech
AMAZON.COM	2.99	2.97	Cons Discr
META PLATFORMS A	1.84	1.83	Comm Svcs
TESLA	1.67	1.66	Cons Discr
ALPHABET A	1.50	1.59	Comm Svcs
BROADCOM	1.49	1.47	Info Tech
ALPHABET C	1.46	1.37	Comm Svcs
JPMORGAN CHASE & CO	1.00	0.98	Financials
Total	26.43	26.30	

SECTOR WEIGHTS



- Information Technology 26.43%
- Financials 17.38%
- Health Care 11.5%
- Consumer Discretionary 10.87%
- Industrials 10.13%
- Communication Services 8%
- Consumer Staples 5.09%
- Real Estate 3.68%
- Materials 2.67%
- Energy 2.35%
- Utilities 1.89%

COUNTRY WEIGHTS



- United States 73.37%
- Japan 5.4%
- Canada 3.73%
- United Kingdom 2.68%
- France 2.38%
- Other 12.44%

The MSCI World Select Sustainability Screened CTB Index was launched on Sep 16, 2022. 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.

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