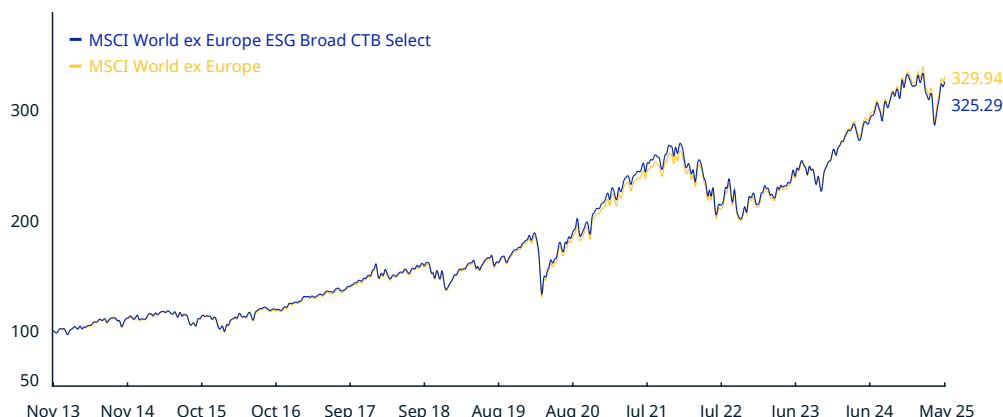


# MSCI World ex Europe ESG Broad CTB Select Index (USD)

The MSCI World ex Europe ESG Broad CTB Select Index is based on the MSCI World ex Europe Index, its parent index, and includes large and mid-cap securities across 8 of 23 Developed Markets (DM)\* countries. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ex Europe ESG Broad CTB Select	MSCI World ex Europe
2024	20.92	22.21
2023	23.54	24.64
2022	-20.05	-18.81
2021	23.59	23.12
2020	20.07	18.70
2019	29.42	28.75
2018	-6.95	-6.82
2017	21.42	21.47
2016	10.66	10.11
2015	-0.62	-0.21
2014	9.68	9.18

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World ex Europe ESG Broad CTB Select	6.16	0.93	13.53	1.62	12.19	13.70	10.79	10.79
MSCI World ex Europe	6.20	0.83	13.78	2.22	13.34	14.49	10.98	10.92

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.55	24.60	20.41	4.07
1.51	24.42	20.49	3.99

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ex Europe ESG Broad CTB Select	1.01	0.72	24.67	16.71	16.19	15.37	0.51	0.71	0.62	0.66	33.48	2020-02-14–2020-03-23
MSCI World ex Europe	1.00	0.00	2.18	16.37	15.93	15.26	0.58	0.76	0.63	0.67	33.70	2020-02-14–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

## MSCI World ex Europe ESG Broad CTB Select Index (USD)

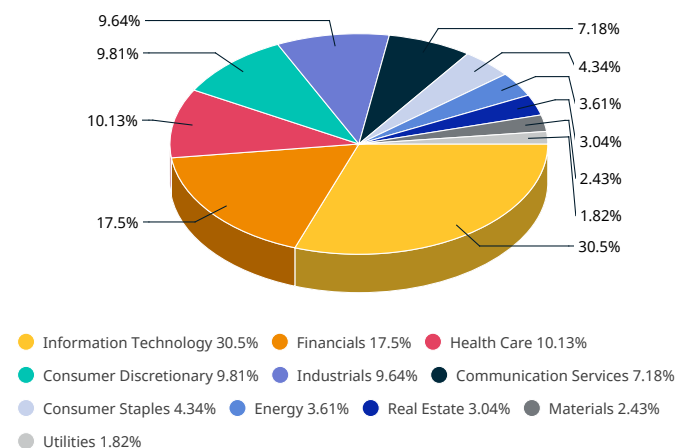
### INDEX CHARACTERISTICS

	MSCI World ex Europe ESG Broad CTB Select	MSCI World ex Europe
<b>Number of Constituents</b>	857	954
	<b>Weight (%)</b>	
<b>Largest</b>	5.66	5.49
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.12	0.10
<b>Median</b>	0.02	0.04

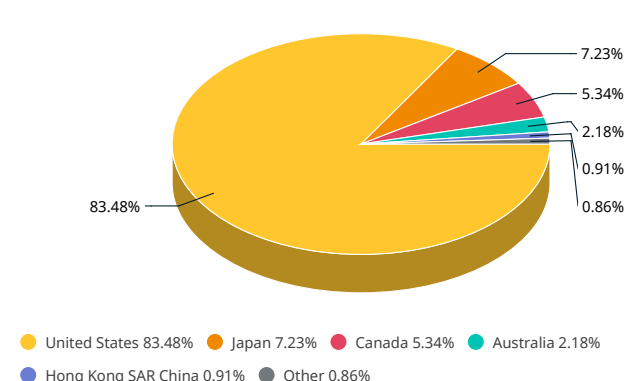
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.66	5.49	Info Tech
MICROSOFT CORP	5.43	5.39	Info Tech
APPLE	4.79	5.01	Info Tech
AMAZON.COM	3.09	3.22	Cons Discr
ALPHABET C	2.37	1.43	Comm Srvcs
META PLATFORMS A	1.94	2.34	Comm Srvcs
BROADCOM	1.75	1.79	Info Tech
TESLA	1.62	1.66	Cons Discr
MASTERCARD A	1.22	0.80	Financials
VISA A	1.14	1.05	Financials
Total	29.01	28.16	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* DM countries include: Australia, Canada, Hong Kong, Israel, Japan, New Zealand, Singapore and the USA.

The MSCI World ex Europe ESG Broad CTB Select Index was launched on Jun 02, 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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