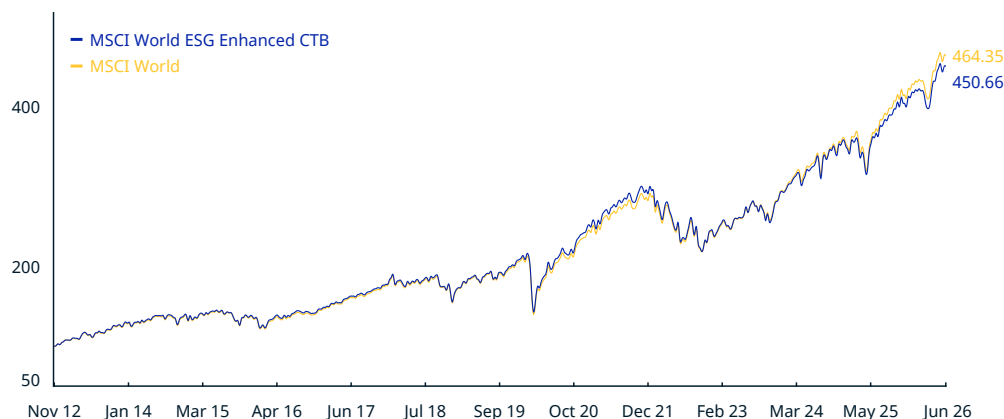


MSCI World ESG Enhanced CTB Index (USD)

The MSCI World ESG Enhanced CTB 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 designed to exceed the minimum requirements of the EU Climate Transition Benchmark (CTB) while applying specific controversial business involvement or fossil fuel-based exclusions and maintaining an ESG Score that is equivalent or higher than their corresponding market cap weighted index (MSCI World Index). 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 2012 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Enhanced CTB	MSCI World
2025	19.38	21.09
2024	17.85	18.67
2023	22.78	23.79
2022	-20.19	-18.14
2021	22.34	21.82
2020	17.59	15.90
2019	28.36	27.67
2018	-8.95	-8.71
2017	22.19	22.40
2016	7.68	7.51
2015	-0.83	-0.87
2014	4.90	4.94
2013	27.87	26.68

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2012					
MSCI World ESG Enhanced CTB	-0.75	13.97	20.04	9.06	18.02	10.17	12.66	11.72	1.54	24.21	19.38	4.17	
MSCI World	-0.72	13.76	21.34	9.69	19.24	11.47	13.14	11.96	1.52	24.57	19.17	4.15	

FUNDAMENTALS (JUN 30, 2026)

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JUN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Enhanced CTB	1.01	0.78	30.16	12.93	15.58	15.05	0.99	0.48	0.71	0.73	33.58	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.95	12.47	15.21	14.89	1.11	0.56	0.75	0.75	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 ESG Enhanced CTB Index (USD)

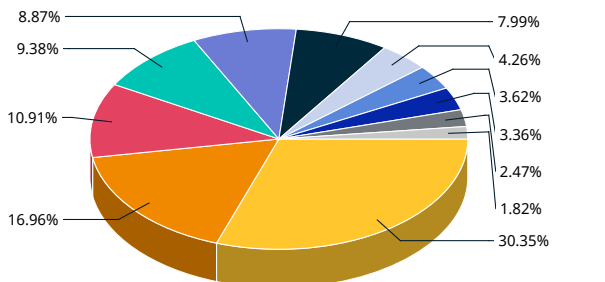
INDEX CHARACTERISTICS

	MSCI World ESG Enhanced CTB	MSCI World
Number of Constituents	1,185	1,283
Weight (%)		
Largest	5.22	5.18
Smallest	0.00	0.00
Average	0.08	0.08
Median	0.01	0.03

TOP 10 CONSTITUENTS

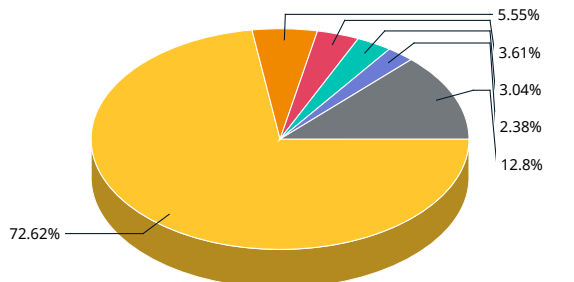
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.22	5.18	Info Tech
APPLE	4.84	4.77	Info Tech
ALPHABET C	3.53	1.83	Comm Svcs
MICROSOFT CORP	2.92	2.95	Info Tech
AMAZON.COM	2.67	2.59	Cons Discr
BROADCOM	1.97	1.91	Info Tech
MICRON TECHNOLOGY	1.50	1.46	Info Tech
TESLA	1.44	1.33	Cons Discr
META PLATFORMS A	1.38	1.39	Comm Svcs
JOHNSON & JOHNSON	1.16	0.69	Health Care
Total	26.62	24.09	

SECTOR WEIGHTS



- Information Technology 30.35%
- Financials 16.96%
- Industrials 10.91%
- Health Care 9.38%
- Consumer Discretionary 8.87%
- Communication Services 7.99%
- Consumer Staples 4.26%
- Energy 3.62%
- Materials 3.36%
- Utilities 2.47%
- Real Estate 1.82%

COUNTRY WEIGHTS



- United States 72.62%
- Japan 5.55%
- Canada 3.61%
- United Kingdom 3.04%
- Switzerland 2.38%
- Other 12.8%

* 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 ESG Enhanced CTB Index was launched on Jan 15, 2019. 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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