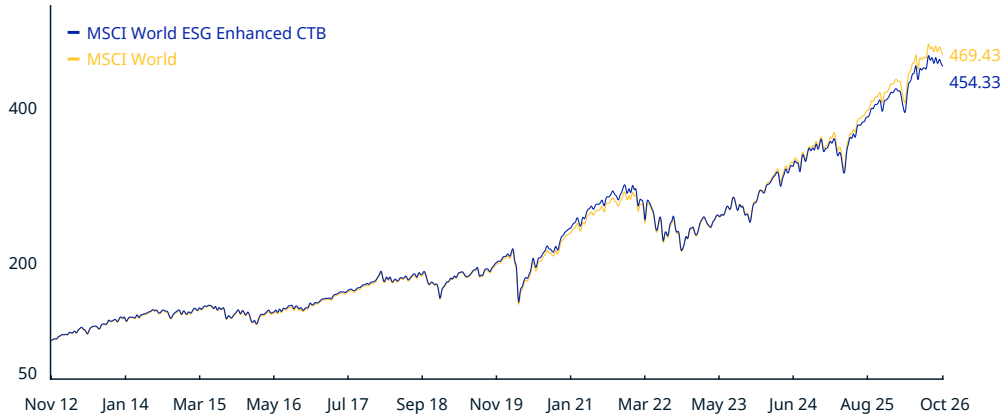
# MSCI World ESG Enhanced CTB Index (USD)

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 – OCT 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 (%) (OCT 30, 2026)

| | | | | | ANNUALIZED | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since Nov 30, 2012 |
| MSCI World ESG Enhanced CTB | -0.82 | 0.27 | 11.07 | 9.95 | 21.37 | 9.10 | 12.42 | 11.48 |
| MSCI World | -0.77 | 0.58 | 12.11 | 10.89 | 22.28 | 10.49 | 12.95 | 11.75 |

## FUNDAMENTALS (OCT 30, 2026)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|---|---|---|---|
| MSCI World ESG Enhanced CTB | 1.57 | 21.93 | 17.57 | 4.04 |
| MSCI World | 1.54 | 22.29 | 17.38 | 4.06 |

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

| | | | | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Beta | Tracking Error (%) | Turnover (%) [1] | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since Nov 30, 2012 | (%) | Period YYYY-MM-DD |
| MSCI World ESG Enhanced CTB | 1.01 | 0.77 | 30.05 | 12.04 | 15.29 | 15.02 | 1.31 | 0.40 | 0.69 | 0.72 | 33.58 | 2020-02-12—2020-03-23 |
| MSCI World | 1.00 | 0.00 | 3.18 | 11.63 | 14.93 | 14.86 | 1.42 | 0.50 | 0.73 | 0.74 | 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

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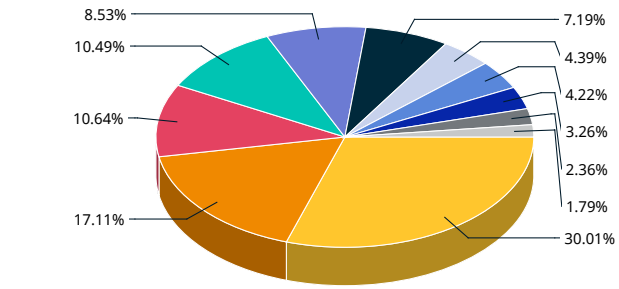
## INDEX CHARACTERISTICS

| | MSCI World ESG Enhanced CTB | MSCI World |
|---|---|---|
| **Number of Constituents** | 1,162 | 1,248 |
| | **Weight (%)** | |
| **Largest** | 5.78 | 5.65 |
| **Smallest** | 0.00 | 0.00 |
| **Average** | 0.09 | 0.08 |
| **Median** | 0.01 | 0.03 |

## TOP 10 CONSTITUENTS

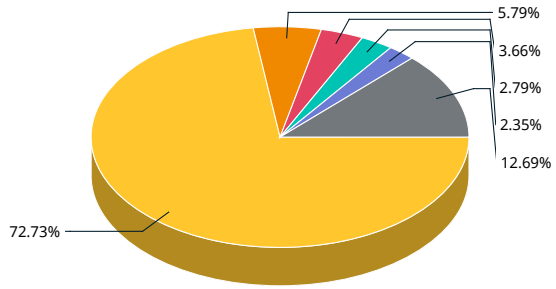
| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---|---|---|---|
| APPLE | 5.78 | 5.65 | Info Tech |
| NVIDIA | 5.29 | 5.25 | Info Tech |
| MICROSOFT CORP | 4.14 | 4.11 | Info Tech |
| ALPHABET C | 2.77 | 1.45 | Comm Srvcs |
| AMAZON.COM | 2.69 | 2.60 | Cons Discr |
| BROADCOM | 1.69 | 1.64 | Info Tech |
| META PLATFORMS A | 1.55 | 1.51 | Comm Srvcs |
| TESLA | 1.41 | 1.28 | Cons Discr |
| LILLY (ELI) & COMPANY | 1.23 | 1.27 | Health Care |
| JOHNSON & JOHNSON | 1.17 | 0.73 | Health Care |
| Total | 27.73 | 25.49 | |

## SECTOR WEIGHTS




Information Technology 30.01% Financials 17.11% Industrials 10.64%
Health Care 10.49% Consumer Discretionary 8.53% Communication Services 7.19%
Consumer Staples 4.39% Energy 4.22% Materials 3.26% Utilities 2.36%
Real Estate 1.79%

## COUNTRY WEIGHTS




United States 72.73% Japan 5.79% Canada 3.66% United Kingdom 2.79%
France 2.35% Other 12.69%

* 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

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