

MSCI World Energy Advanced Select 20 35 Capped Index (USD)

The MSCI World Energy Advanced Select 20 35 Capped Index is based on MSCI World Energy Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is designed to support investors seeking to increase exposure to positive environmental, social and governance (ESG) factors, reduce carbon-equivalent CO2 and other greenhouse gases (GHG) exposure, and limit fossil fuel reserves emissions risk relative to the Parent Index. The Index uses an optimization-based approach, targeting a 10% increase in weighted average ESG Score, a 21% reduction in Carbon Intensity and Potential Emissions, and meets minimum sustainable investment exposure thresholds (Index SE%) as defined under SFDR Article 2(17). All securities in the index are classified in the Communication Services sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI 20/35 Capped Indexes methodology, such that the largest group entity is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2015 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Energy Advanced Select 20 35 Capped	MSCI World Energy
2025	12.09	13.32
2024	0.32	2.70
2023	8.73	2.54
2022	34.63	46.01
2021	27.56	40.09
2020	-25.60	-31.46
2019	14.32	11.45
2018	-16.34	-15.84
2017	3.56	4.97
2016	22.59	26.56

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2015
					3 Yr	5 Yr	10 Yr	Since May 29, 2015	
MSCI World Energy Advanced Select 20 35 Capped	12.46	14.74	22.40	12.46	10.06	18.41	8.23	5.29	
MSCI World Energy	12.63	15.34	24.40	12.63	9.26	21.72	9.23	5.85	

FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.63	17.30	15.62	1.91
3.56	17.64	16.38	1.94

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – JAN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Energy Advanced Select 20 35 Capped	0.97	3.83	30.04	16.25	21.11	24.65	0.38	0.75	0.35	0.25	63.97	2018-10-03–2020-03-18
MSCI World Energy	1.00	0.00	2.59	16.49	22.35	25.02	0.33	0.84	0.39	0.27	64.74	2018-05-21–2020-03-18

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 Energy Advanced Select 20 35 Capped Index (USD)

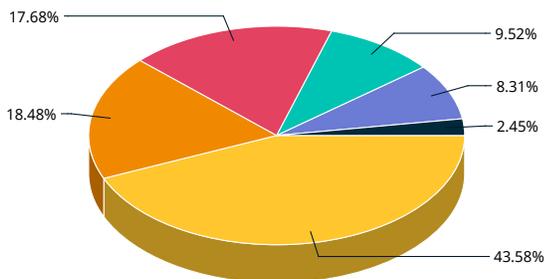
INDEX CHARACTERISTICS

	MSCI World Energy Advanced Select 20 35 Capped	MSCI World Energy
Number of Constituents	47	51
	Weight (%)	
Largest	15.46	19.34
Smallest	0.20	0.13
Average	2.13	1.96
Median	1.47	1.07

TOP 10 CONSTITUENTS

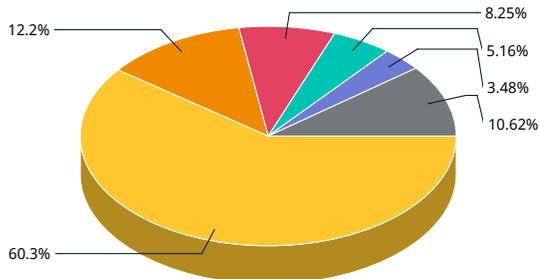
	Country	Index Wt. (%)	Parent Index Wt. (%)
EXXON MOBIL CORP	US	15.46	19.34
CHEVRON CORP	US	7.22	10.94
SHELL	GB	6.22	7.12
ENBRIDGE	CA	5.27	3.43
TOTALENERGIES	FR	5.16	4.63
CONOCOPHILLIPS	US	4.68	4.18
SLB	US	3.56	2.32
BAKER HUGHES CO	US	3.48	1.77
ONEOK	US	2.80	1.60
KINDER MORGAN P	US	2.63	1.96
Total		56.46	57.28

SUB-INDUSTRY WEIGHTS



- Integrated Oil & Gas 43.58%
- Oil & Gas Storage & Transportation 18.48%
- Oil & Gas Exploration & Production 17.68%
- Oil & Gas Refining & Marketing 9.52%
- Oil & Gas Equipment & Services 8.31%
- Coal & Consumable Fuels 2.45%

COUNTRY WEIGHTS



- United States 60.3%
- Canada 12.2%
- United Kingdom 8.25%
- France 5.16%
- Japan 3.48%
- Other 10.62%

* 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 ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Energy Advanced Select 20 35 Capped Index was launched on Jan 07, 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.

ABOUT MSCI

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