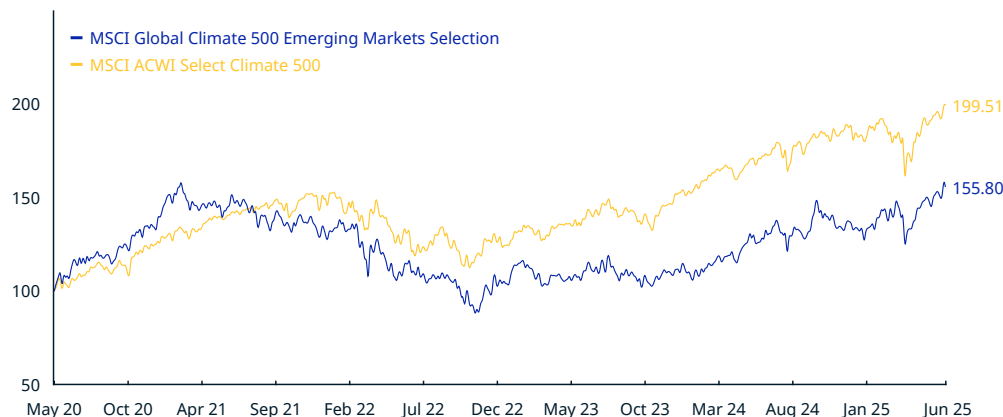


MSCI Global Climate 500 Emerging Markets Selection Index (USD)

The MSCI Global Climate 500 Emerging Markets Selection Index is designed to support investors seeking to reduce their exposure to the greenhouse gas emissions and increase exposure to companies with their emission reduction targets approved by Science Based Targets initiative (SBTi). The Index is capped as per the MSCI 25/50 Indexes methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2020 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Global Climate 500 Emerging Markets Selection	MSCI ACWI Select Climate 500
2024	15.84	18.26
2023	10.19	23.73
2022	-22.15	-18.39
2021	-4.01	20.32

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 29, 2020
MSCI Global Climate 500 Emerging Markets Selection	6.46	11.77	19.23	17.79	12.77	7.82	na	9.10
MSCI ACWI Select Climate 500	4.40	11.12	15.50	9.82	18.12	14.10	na	14.53

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.74	13.43	11.95	1.87
1.86	21.85	18.94	3.47

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2020 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2020	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Global Climate 500 Emerging Markets Selection	0.79	13.86	21.77	19.77	18.09	na	0.48	0.35	na	0.42	44.10	2021-02-17–2022-10-28
MSCI ACWI Select Climate 500	1.00	0.00	13.62	14.97	15.56	na	0.89	0.75	na	0.78	26.55	2022-01-04–2022-10-12

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 Global Climate 500 Emerging Markets Selection Index (USD)

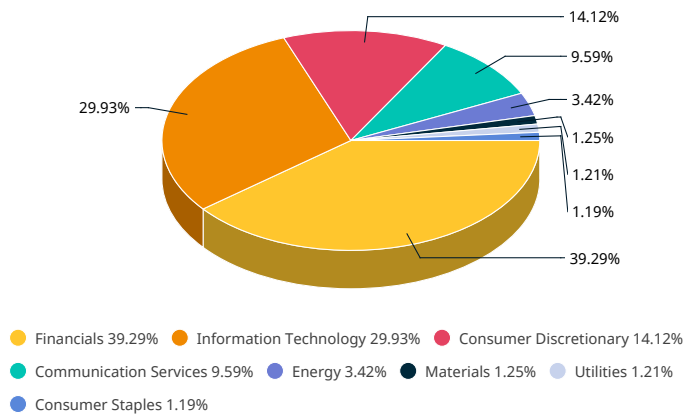
INDEX CHARACTERISTICS

	MSCI Global Climate 500 Emerging Markets Selection	MSCI ACWI Select Climate 500
Number of Constituents	48	500
	Weight (%)	
Largest	14.58	4.66
Smallest	1.00	0.06
Average	2.08	0.20
Median	1.49	0.12

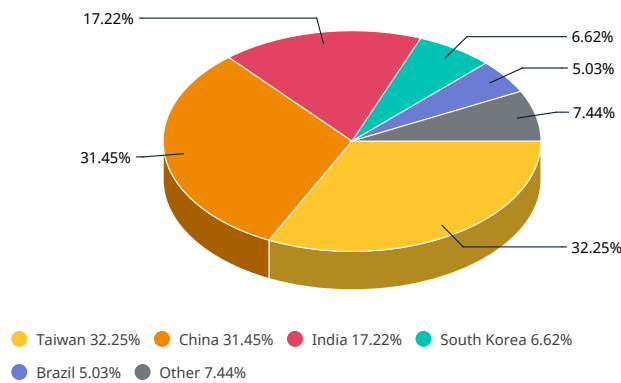
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	14.58	1.12	Info Tech
TENCENT HOLDINGS LI (CN)	CN	7.62	0.58	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	4.42	0.34	Cons Discr
SAMSUNG ELECTRONICS CO	KR	4.21	0.32	Info Tech
HDFC BANK	IN	2.75	0.21	Financials
XIAOMI CORP B	CN	2.64	0.20	Info Tech
CHINA CONSTRUCTION BK H	CN	2.44	0.19	Financials
RELIANCE INDUSTRIES	IN	2.42	0.19	Energy
SK HYNIX	KR	2.41	0.18	Info Tech
PING AN INSURANCE H	CN	2.18	0.17	Financials
Total		45.66	3.50	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Global Climate 500 Emerging Markets Selection Index was launched on Aug 23, 2024. 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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