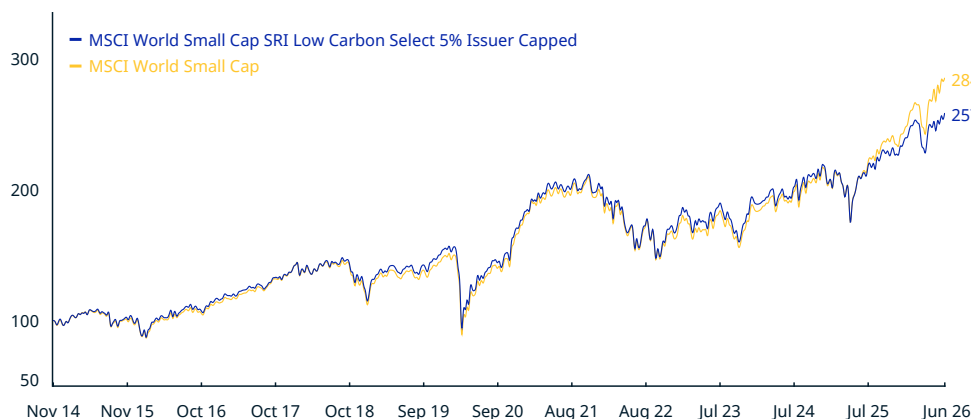


MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped Index (USD)

The MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped Index captures small-cap representation across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped	MSCI World Small Cap
2025	15.51	19.88
2024	5.29	8.15
2023	15.74	15.76
2022	-18.01	-18.75
2021	15.72	15.75
2020	14.33	15.96
2019	27.60	26.19
2018	-11.59	-13.86
2017	19.72	22.66
2016	14.17	12.71
2015	0.20	-0.31

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped	1.64	10.99	19.76	9.22	12.60	5.04	9.63	8.51	
MSCI World Small Cap	1.63	15.06	30.15	16.63	17.59	7.46	10.86	9.44	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.82	22.24	15.48	2.21
1.92	27.50	17.05	2.19

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped	0.98	2.13	42.07	16.35	17.92	17.76	0.52	0.17	0.47	0.44	40.01	2020-01-16–2020-03-23
MSCI World Small Cap	1.00	0.00	14.08	16.16	17.75	18.00	0.80	0.30	0.53	0.49	40.93	2020-01-20–2020-03-23

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 Small Cap SRI Low Carbon Select 5% Issuer Capped Index (USD)

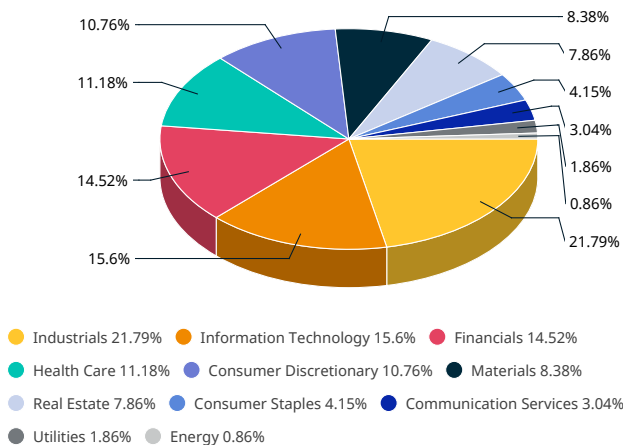
INDEX CHARACTERISTICS

	MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped	MSCI World Small Cap
Number of Constituents	743	3,895
Weight (%)		
Largest	0.86	3.01
Smallest	0.01	0.00
Average	0.13	0.03
Median	0.09	0.01

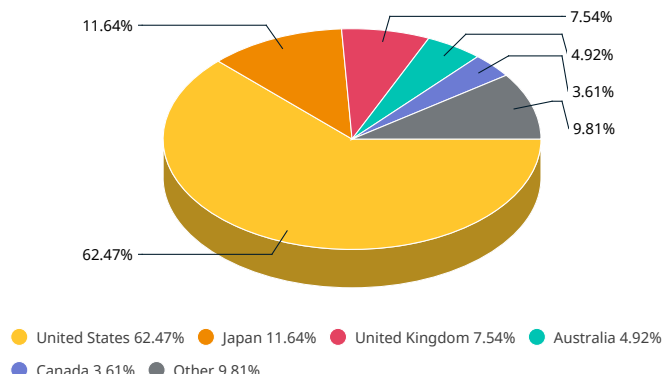
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
US FOODS HOLDING	US	0.86	0.21	Cons Staples
ONTO INNOVATION	US	0.72	0.17	Info Tech
GUARDANT HEALTH	US	0.70	0.17	Health Care
EAST WEST BANCORP	US	0.68	0.16	Financials
AKAMAI TECHNOLOGIES	US	0.67	0.16	Info Tech
NEXTPOWER A	US	0.66	0.16	Industrials
ROYAL GOLD	US	0.65	0.16	Materials
WESCO INTERNATIONAL	US	0.64	0.15	Industrials
KOKUSAI ELECTRIC	JP	0.56	0.14	Info Tech
JONES LANG LASALLE	US	0.56	0.13	Real Estate
Total		6.70	1.61	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI World Small Cap SRI Low Carbon Select 5% Issuer Capped Index was launched on May 31, 2021. 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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