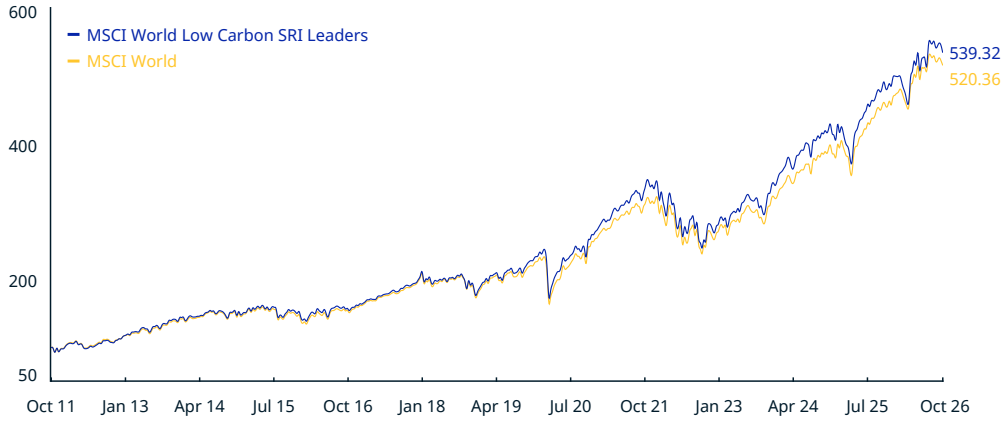
MSCI World Low Carbon SRI Leaders Index (USD)

The MSCI World Low Carbon SRI Leaders Index is based on the MSCI World Index, its parent index, and includes large and mid-cap stocks across 23 Developed Markets (DM) countries*.The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. Constituent selection is based on the 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) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Low Carbon SRI Leaders	MSCI World
2025	19.77	21.09
2024	19.75	18.67
2023	26.73	23.79
2022	-20.92	-18.14
2021	25.51	21.82
2020	17.07	15.90
2019	29.21	27.67
2018	-7.82	-8.71
2017	21.73	22.40
2016	5.94	7.51
2015	0.95	-0.87
2014	4.63	4.94
2013	28.83	26.68
2012	16.14	15.83

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI World Low Carbon SRI Leaders	-1.33	1.09	9.21	8.35	21.80	9.57	13.14	11.42
MSCI World	-0.77	0.58	12.11	10.89	22.28	10.49	12.95	11.19

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Low Carbon SRI Leaders	1.43	22.97	18.31	4.62
MSCI World	1.54	22.29	17.38	4.06

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – 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, 2010	(%)	Period YYYY-MM-DD
MSCI World Low Carbon SRI Leaders	1.00	1.92	11.90	13.32	15.89	15.27	1.22	0.42	0.73	0.72	33.72	2020-02-19—2020-03-23
MSCI World	1.00	0.00	3.18	11.63	14.93	14.86	1.42	0.50	0.73	0.71	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 Low Carbon SRI Leaders Index (USD)

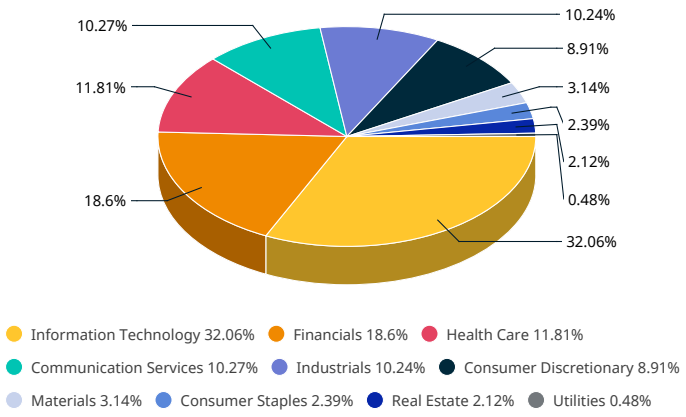
INDEX CHARACTERISTICS

	MSCI World Low Carbon SRI Leaders	MSCI World
Number of Constituents	588	1,248
	Weight (%)	
Largest	10.08	5.65
Smallest	0.01	0.00
Average	0.17	0.08
Median	0.06	0.03

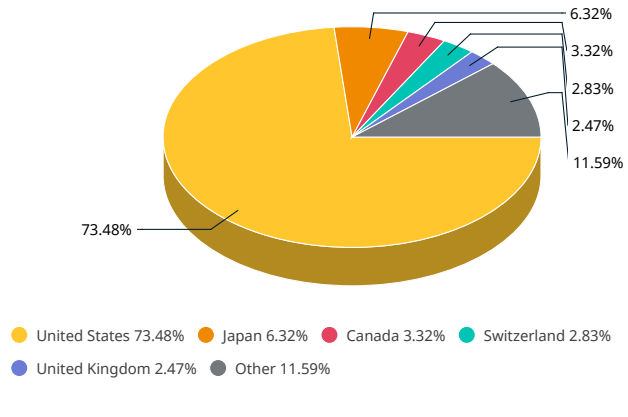
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	10.08	5.25	Info Tech
MICROSOFT CORP	9.26	4.11	Info Tech
ALPHABET A	4.13	1.83	Comm Srvcs
ALPHABET C	3.27	1.45	Comm Srvcs
TESLA	2.88	1.28	Cons Discr
LILLY (ELI) & COMPANY	2.85	1.27	Health Care
ADVANCED MICRO DEVICES	2.07	0.92	Info Tech
VISA A	1.73	0.77	Financials
JOHNSON & JOHNSON	1.65	0.73	Health Care
MASTERCARD A	1.30	0.58	Financials
Total	39.21	18.18	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

* Developed Markets 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 Low Carbon SRI Leaders Index was launched on Feb 27, 2018. 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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