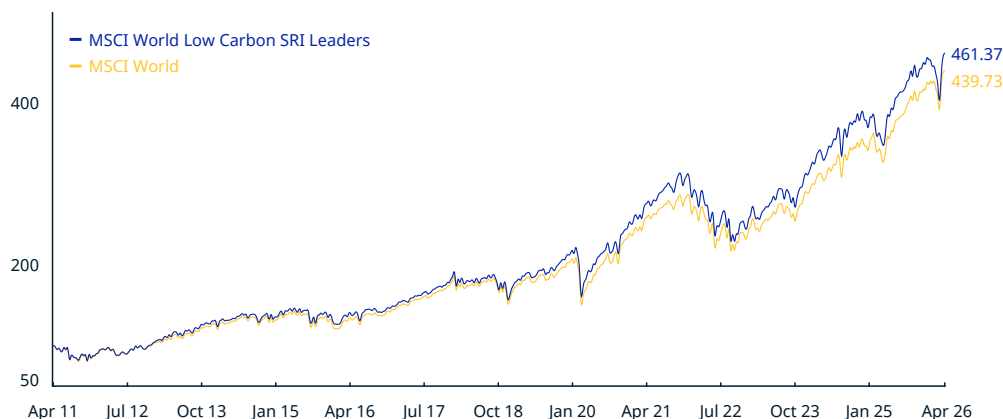


# MSCI World Low Carbon SRI Leaders Index (USD)

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) (APR 2011 – APR 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 (%) (APR 30, 2026)

|                                   | 1 Mo  | 3 Mo | 1 Yr  | YTD  | ANNUALIZED |       |       |                    | Since Nov 30, 2010 |
|-----------------------------------|-------|------|-------|------|------------|-------|-------|--------------------|--------------------|
|                                   |       |      |       |      | 3 Yr       | 5 Yr  | 10 Yr | Since Nov 30, 2010 |                    |
| MSCI World Low Carbon SRI Leaders | 11.47 | 1.91 | 27.18 | 3.05 | 19.24      | 10.98 | 12.73 | 11.45              |                    |
| MSCI World                        | 9.59  | 3.36 | 29.16 | 5.68 | 19.70      | 11.29 | 12.65 | 11.22              |                    |

## FUNDAMENTALS (APR 30, 2026)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.40        | 25.04 | 20.15   | 4.57 |
| 1.56        | 24.39 | 19.36   | 4.00 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – APR 30, 2026)

|                                   | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 30, 2010 | MAXIMUM DRAWDOWN |                       |
|-----------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|                                   |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI World Low Carbon SRI Leaders | 1.00 | 1.92               | 11.48                     | 14.12                               | 16.22 | 15.27 | 0.99                        | 0.52 | 0.71  | 0.72               | 33.72            | 2020-02-19–2020-03-23 |
| MSCI World                        | 1.00 | 0.00               | 2.30                      | 12.64                               | 15.11 | 14.85 | 1.12                        | 0.56 | 0.72  | 0.71               | 34.03            | 2020-02-12–2020-03-23 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> 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)

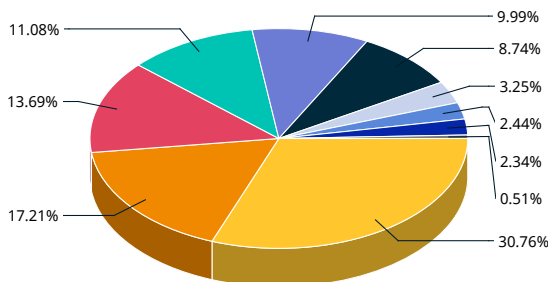
## INDEX CHARACTERISTICS

|                               | MSCI World Low Carbon SRI Leaders | MSCI World |
|-------------------------------|-----------------------------------|------------|
| <b>Number of Constituents</b> | 632                               | 1,310      |
| <b>Weight (%)</b>             |                                   |            |
| <b>Largest</b>                | 10.77                             | 5.57       |
| <b>Smallest</b>               | 0.01                              | 0.00       |
| <b>Average</b>                | 0.16                              | 0.08       |
| <b>Median</b>                 | 0.05                              | 0.03       |

## TOP 10 CONSTITUENTS

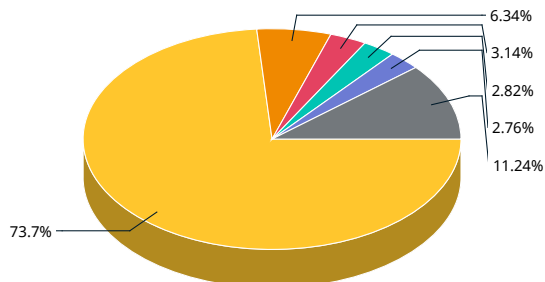
|                        | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|------------------------|---------------|----------------------|-------------|
| NVIDIA                 | 10.77         | 5.57                 | Info Tech   |
| MICROSOFT CORP         | 7.42          | 3.31                 | Info Tech   |
| ALPHABET A             | 5.77          | 2.57                 | Comm Svcs   |
| ALPHABET C             | 4.79          | 2.13                 | Comm Svcs   |
| TESLA                  | 2.78          | 1.24                 | Cons Discr  |
| LILLY (ELI) & COMPANY  | 1.93          | 0.86                 | Health Care |
| ADVANCED MICRO DEVICES | 1.49          | 0.66                 | Info Tech   |
| VISA A                 | 1.43          | 0.64                 | Financials  |
| JOHNSON & JOHNSON      | 1.43          | 0.64                 | Health Care |
| INTEL CORP             | 1.10          | 0.49                 | Info Tech   |
| <b>Total</b>           | <b>38.89</b>  | <b>18.11</b>         |             |

## SECTOR WEIGHTS



- Information Technology 30.76%
- Financials 17.21%
- Communication Services 13.69%
- Industrials 11.08%
- Health Care 9.99%
- Consumer Discretionary 8.74%
- Materials 3.25%
- Real Estate 2.44%
- Consumer Staples 2.34%
- Utilities 0.51%

## COUNTRY WEIGHTS



- United States 73.7%
- Japan 6.34%
- Canada 3.14%
- United Kingdom 2.82%
- Switzerland 2.76%
- Other 11.24%

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

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