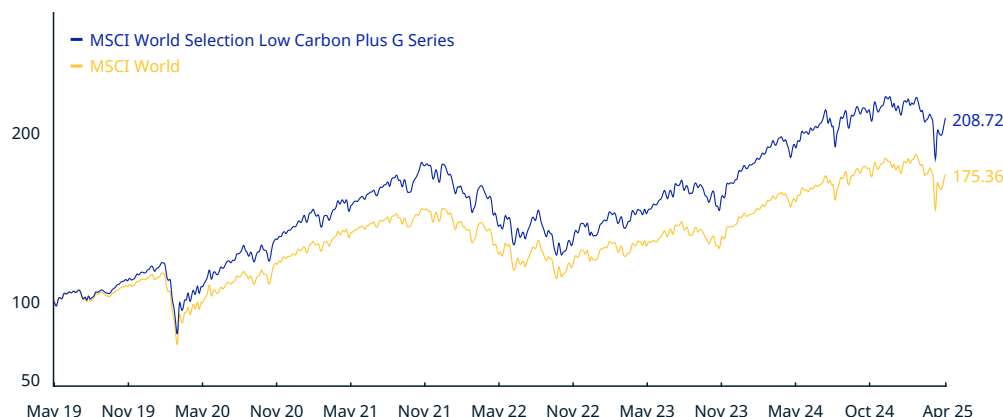


MSCI World Selection Low Carbon Plus G Series Index (USD)

The MSCI World Selection Low Carbon Plus G Series Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries*. The Index aims to represent the performance of a set of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and low carbon footprint. Additionally, security weights are tilted in proportion of the aggregate revenue from 6 Sustainable Impact themes: Alternative Energy, Energy Efficiency, Green Building, Major Disease Treatment, Nutrition, Pollution Prevention.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2019 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Selection Low Carbon Plus G Series	MSCI World
2024	18.01	17.00
2023	29.52	21.77
2022	-23.05	-19.46
2021	24.45	20.14
2020	24.03	14.06

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2019
					3 Yr	5 Yr	10 Yr		
MSCI World Selection Low Carbon Plus G Series	1.73	-4.93	9.26	-1.91	11.10	14.36	na	13.21	
MSCI World	0.74	-4.72	10.60	-1.41	9.35	12.23	na	9.94	

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.90	21.66	17.79	3.20
1.86	21.23	18.09	3.32

INDEX RISK AND RETURN CHARACTERISTICS (MAY 28, 2019 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 28, 2019	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Selection Low Carbon Plus G Series	1.02	3.18	60.00	16.41	16.84	na	0.46	0.73	na	0.67	32.51	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.39	15.88	15.75	na	0.37	0.65	na	0.52	34.20	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Selection Low Carbon Plus G Series Index (USD)

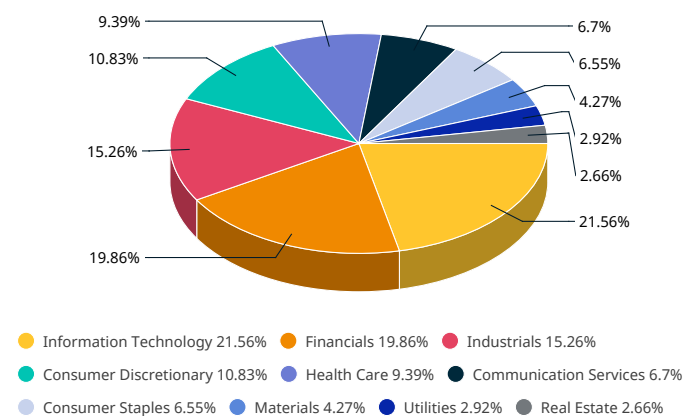
INDEX CHARACTERISTICS

	MSCI World Selection Low Carbon Plus G Series	MSCI World
Number of Constituents	605	1,352
	Weight (%)	
Largest	4.06	4.66
Smallest	0.01	0.00
Average	0.17	0.07
Median	0.10	0.03

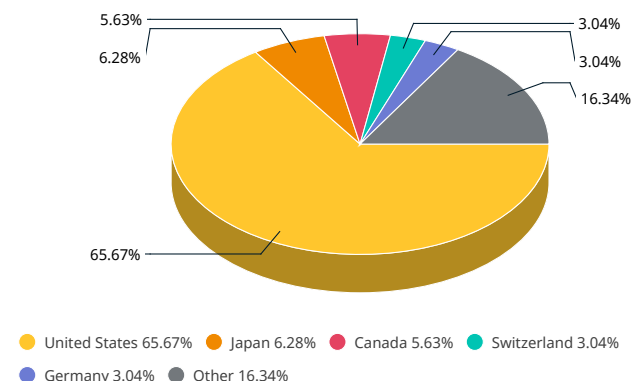
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	4.06	4.07	Info Tech
NVIDIA	3.96	3.89	Info Tech
AMAZON.COM	2.56	2.54	Cons Discr
ALPHABET C	1.61	1.17	Comm Svcs
TESLA	1.23	1.19	Cons Discr
LILLY (ELI) & COMPANY	1.13	1.06	Health Care
VISA A	1.10	0.87	Financials
ALPHABET A	0.96	1.35	Comm Svcs
MASTERCARD A	0.91	0.65	Financials
WALMART	0.84	0.63	Cons Staples
Total	18.35	17.42	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

* 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 Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at www.msci.com/legal/privacy-notice

© 2025 MSCI Inc. All rights reserved.

