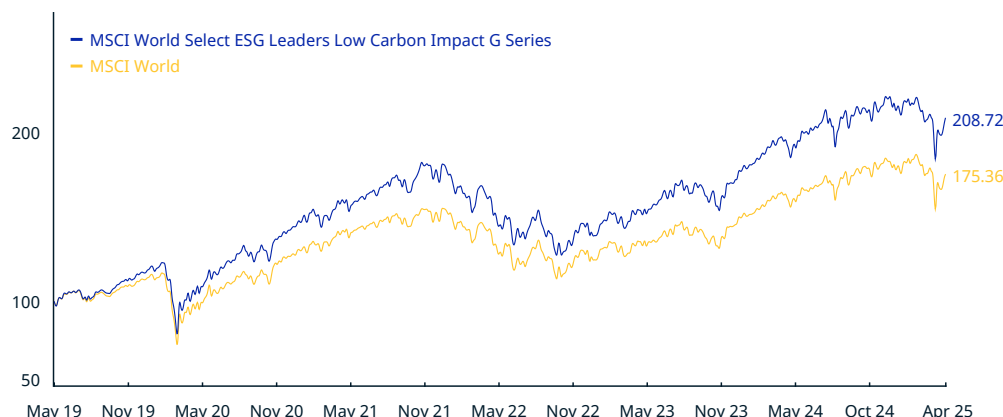


MSCI World Select ESG Leaders Low Carbon Impact G Series Index (USD)

The MSCI World Select ESG Leaders Low Carbon Impact 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 Select ESG Leaders Low Carbon Impact 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)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 28, 2019
MSCI World Select ESG Leaders Low Carbon Impact 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 (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Select ESG Leaders Low Carbon Impact 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 Select ESG Leaders Low Carbon Impact G Series Index (USD)

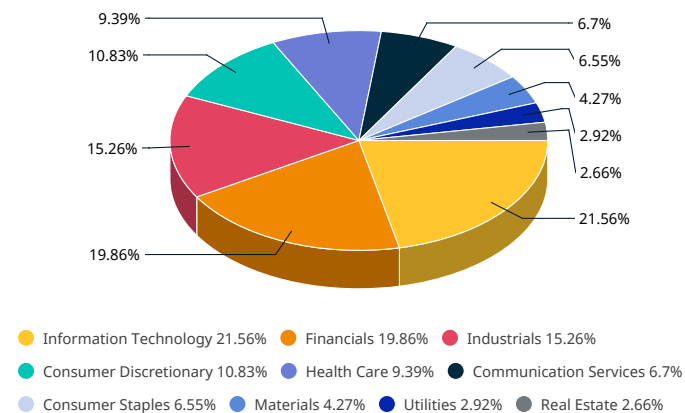
INDEX CHARACTERISTICS

	MSCI World Select ESG Leaders Low Carbon Impact 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

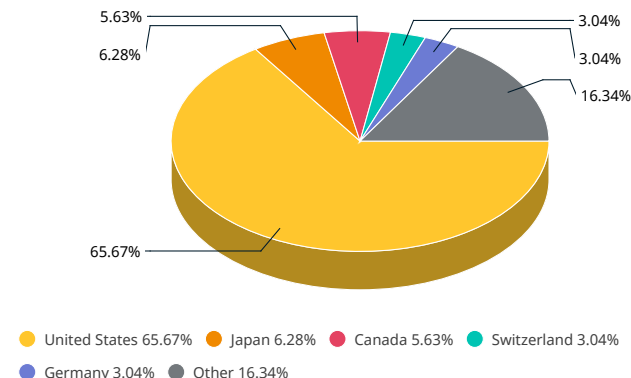
TOP 10 CONSTITUENTS

	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 ESG 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.

ABOUT MSCI

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