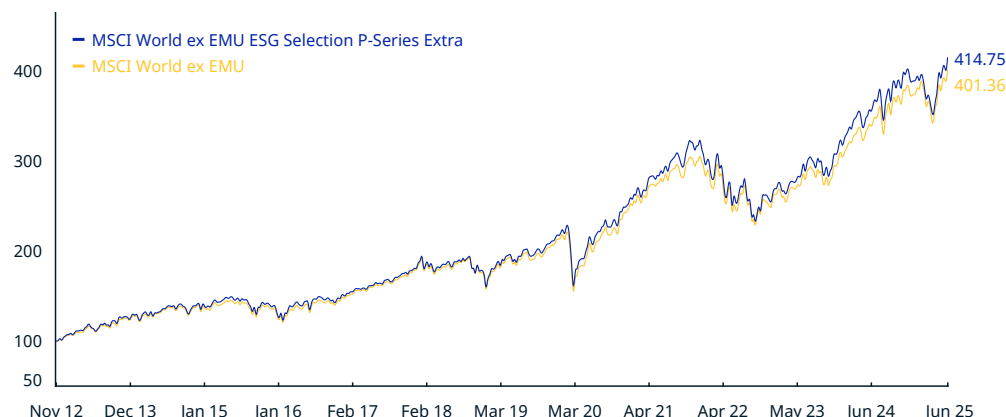


MSCI World ex EMU ESG Selection P-Series Extra Index (USD)

The MSCI World ex EMU ESG Selection P-Series Extra Index is based on the parent index, MSCI World ex EMU Index which covers large and mid-cap stocks across 13 developed markets (DM) countries*. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI World ex EMU Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2012 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World ex EMU ESG Selection P-Series Extra	MSCI World ex EMU
2024	19.72	20.23
2023	26.35	23.86
2022	-20.86	-18.17
2021	26.63	22.73
2020	17.41	16.86
2019	29.02	28.22
2018	-7.20	-7.58
2017	20.93	21.68
2016	7.80	8.33
2015	-0.30	-0.79
2014	7.48	6.92
2013	27.30	26.35

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2012
MSCI World ex EMU ESG Selection P-Series Extra	4.24	13.18	13.28	7.27	17.99	14.47	11.12	11.96
MSCI World ex EMU	4.48	11.23	15.48	7.95	18.05	14.70	11.05	11.67

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.39	26.38	21.23	4.74
1.59	24.19	20.51	3.95

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ex EMU ESG Selection P-Series Extra	1.01	1.78	6.54	15.80	16.12	15.20	0.84	0.75	0.64	0.76	33.40	2020-02-19–2020-03-23
MSCI World ex EMU	1.00	0.00	2.35	15.13	15.73	15.01	0.88	0.78	0.64	0.75	33.78	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 ex EMU ESG Selection P-Series Extra Index (USD)

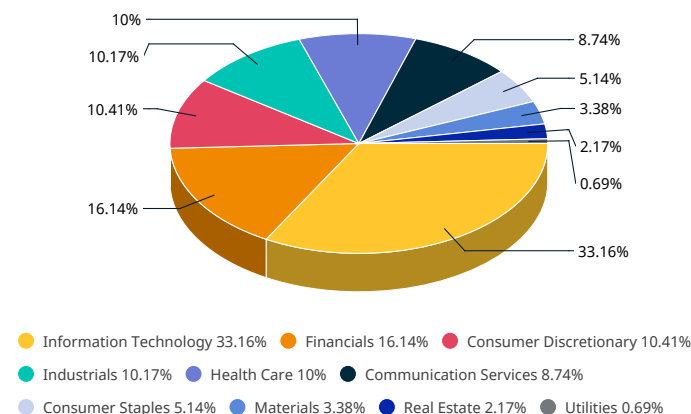
INDEX CHARACTERISTICS

	MSCI World ex EMU ESG Selection P-Series Extra	MSCI World ex EMU
Number of Constituents	591	1,106
	Weight (%)	
Largest	11.21	5.62
Smallest	0.00	0.00
Average	0.17	0.09
Median	0.06	0.03

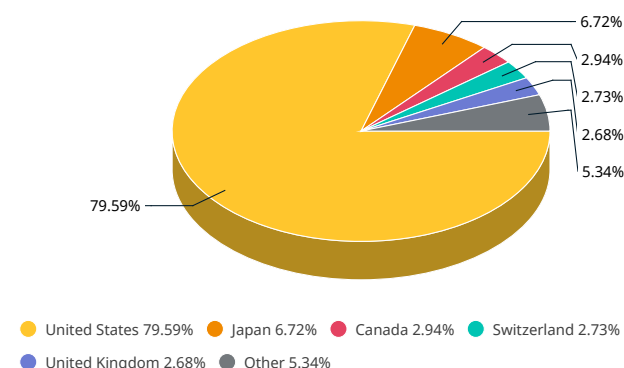
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	11.21	5.62	Info Tech
MICROSOFT CORP	10.21	5.12	Info Tech
ALPHABET A	2.99	1.50	Comm Srvcs
TESLA	2.67	1.34	Cons Discr
ALPHABET C	2.55	1.28	Comm Srvcs
VISA A	1.78	0.89	Financials
PROCTER & GAMBLE CO	1.09	0.54	Cons Staples
HOME DEPOT	1.06	0.53	Cons Discr
ABBVIE	0.95	0.48	Health Care
COCA COLA (THE)	0.84	0.42	Cons Staples
Total	35.35	17.72	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*DM countries in the index include: Australia, Canada, Denmark, Hong Kong, Israel, Japan, New Zealand, Norway, Singapore, Sweden, Switzerland, the UK and the US.

The MSCI World ex EMU ESG Selection P-Series Extra Index was launched on Dec 17, 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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