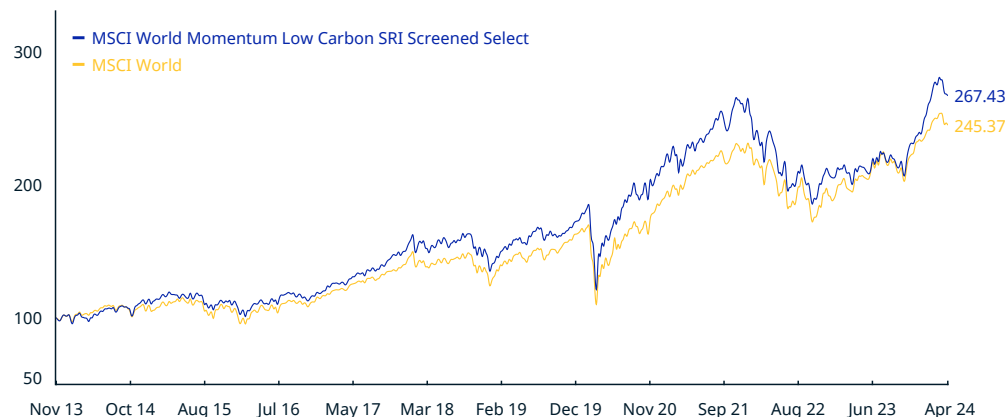


MSCI World Momentum Low Carbon SRI Screened Select Index (USD)

MSCI World Momentum Low Carbon SRI Screened Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Momentum factor.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Momentum Low Carbon SRI Screened Select	MSCI World
2023	16.69	23.79
2022	-22.23	-18.14
2021	23.00	21.82
2020	23.83	15.90
2019	23.91	27.67
2018	-6.67	-8.71
2017	26.66	22.40
2016	5.38	7.51
2015	0.21	-0.87
2014	9.19	4.94

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World Momentum Low Carbon SRI Screened Select	-4.81	6.13	25.50	11.63	5.31	10.77	10.15	9.89	
MSCI World	-3.71	3.59	18.39	4.84	5.63	10.46	8.87	8.98	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.55	23.22	19.27	3.37
1.88	21.24	17.91	3.26

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Momentum Low Carbon SRI Screened Select	0.93	4.95	177.33	18.28	18.09	14.76	0.22	0.54	0.63	0.62	33.39	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	17.08	18.17	14.98	0.25	0.53	0.54	0.56	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 Momentum Low Carbon SRI Screened Select Index (USD)

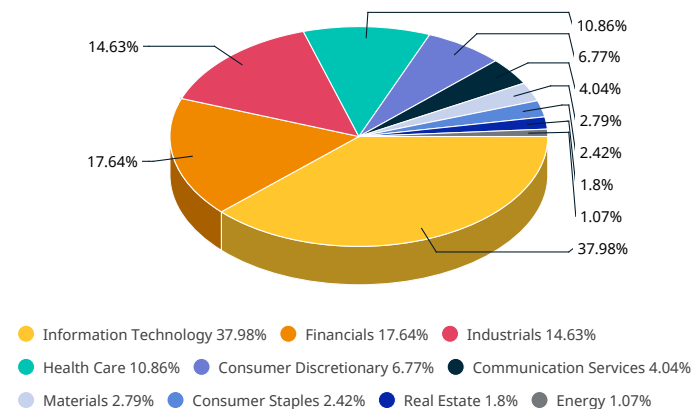
INDEX CHARACTERISTICS

	MSCI World Momentum Low Carbon SRI Screened Select	MSCI World
Number of Constituents	159	1,465
	Weight (%)	
Largest	6.33	4.40
Smallest	0.04	0.00
Average	0.63	0.07
Median	0.33	0.02

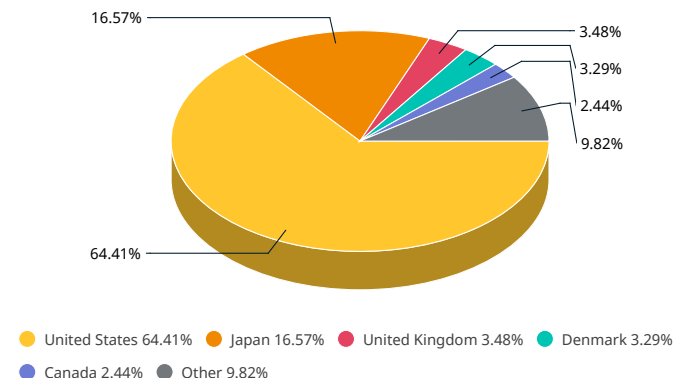
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	6.33	4.40	Info Tech
NVIDIA	US	5.80	3.42	Info Tech
BROADCOM	US	3.01	0.93	Info Tech
LILLY (ELI) & COMPANY	US	3.00	1.01	Health Care
NOVO NORDISK B	DK	2.76	0.68	Health Care
SAP	DE	2.35	0.30	Info Tech
COSTCO WHOLESALE CORP	US	2.21	0.51	Cons Staples
AMGEN	US	2.16	0.23	Health Care
APPLE	US	2.15	4.01	Info Tech
ADVANCED MICRO DEVICES	US	2.05	0.41	Info Tech
Total		31.83	15.90	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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 World Momentum Low Carbon SRI Screened Select Index was launched on Jan 23, 2023. 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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