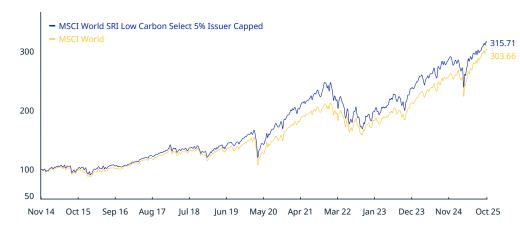
MSCI World SRI Low Carbon Select 5% Issuer Capped Index (USD)

The MSCI World SRI Low Carbon Select 5% Issuer Capped Index captures large and mid-cap representation across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. Constituent selection is based on 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) (NOV 2014 - OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Low Carbon Select 5% Issuer Capped	MSCI World
2024	16.05	18.67
2023	29.16	23.79
2022	-24.53	-18.14
2021	24.75	21.82
2020	23.25	15.90
2019	29.81	27.67
2018	-7.34	-8.71
2017	23.77	22.40
2016	5.19	7.51
2015	2.80	-0.87

FUNDAMENTALS (OCT 31, 2025)

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

	ANNUALIZED												
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since lov 25, 2014	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI World SRI Low Carbon Select 5% Issuer Capped	1.89	6.84	15.83	13.79	20.31	13.48	11.81	11.08	1.49	26.95	21.45	4.46	_
MSCI World	2.00	8.03	22.02	19.78	21.69	15.58	11.79	10.69	1.58	24.79	20.63	3.97	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	(%)	Period YYYY-MM-DD	
MSCI World SRI Low Carbon Select 5% Issuer Capped	1.02	3.03	12.66	14.38	17.15	15.43	1.03	0.65	0.66	0.63	32.43	2021-11-04-2022-10-12	
MSCI World	1.00	0.00	2.34	12.37	15.36	14.74	1.27	0.83	0.69	0.63	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

MSCI World SRI Low Carbon Select 5% Issuer Capped Index (USD)

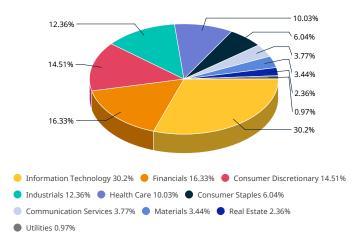
INDEX CHARACTERISTICS

	MSCI World SRI Low Carbon Select 5% Issuer Capped	MSCI World					
Number of	377	1,321					
Constituents							
	Weight (%)						
Largest	6.50	6.01					
Smallest	0.01	0.00					
Average	0.27	0.08					
Median	0.11	0.03					

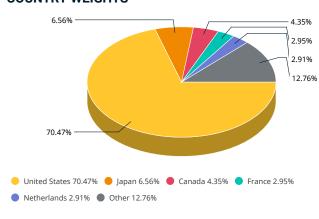
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TESLA	US	6.50	1.61	Cons Discr
NVIDIA	US	5.32	6.01	Info Tech
MICROSOFT CORP	US	4.74	4.45	Info Tech
ASML HLDG	NL	2.20	0.51	Info Tech
ADVANCED MICRO DEVICES	US	2.19	0.51	Info Tech
HOME DEPOT	US	1.99	0.46	Cons Discr
COCA COLA (THE)	US	1.49	0.34	Cons Staples
CATERPILLAR	US	1.43	0.33	Industrials
SALESFORCE	US	1.31	0.30	Info Tech
SHOPIFY A	CA	1.12	0.26	Info Tech
Total		28.30	14.78	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

The MSCI World SRI Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 2020. 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.



^{*} 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.

OCT 31, 2025 Index Factsheet

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.

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