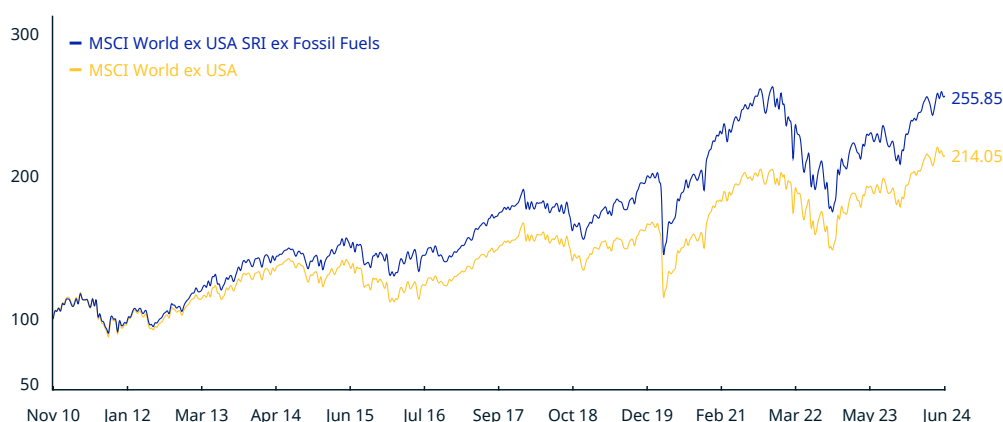


MSCI World ex USA SRI ex Fossil Fuels Index (USD)

The MSCI World ex USA SRI ex Fossil Fuels Index is a custom index based on MSCI World ex USA SRI Index, its parent index, and includes large and mid-cap stocks across 22 Developed Markets (DM) countries*. The index includes companies with high Environmental, Social and Governance (ESG) ratings and excludes companies with oil, gas, or coal reserves. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. It excludes securities in these GICS sub industries: Integrated Oil & Gas, Oil & Gas Exploration & Production, Oil & Gas Refining & Marketing, Oil & Gas Drilling, Oil & Gas Equipment & Services and Oil & Gas Storage & Transportation, Electric Utilities, Gas Utilities, Multi-utilities and Independent Power Producers & Energy Traders.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2010 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ex USA SRI ex Fossil Fuels	MSCI World ex USA
2023	18.19	17.94
2022	-20.65	-14.29
2021	14.02	12.62
2020	13.04	7.59
2019	26.98	22.49
2018	-13.29	-14.09
2017	25.73	24.21
2016	0.47	2.75
2015	3.02	-3.04
2014	-2.76	-4.32
2013	25.55	21.02
2012	18.32	16.41
2011	-10.44	-12.21

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World ex USA SRI ex Fossil Fuels	-0.19	0.58	12.00	5.80	1.32	6.96	5.60	7.16	
MSCI World ex USA	-1.66	-0.60	11.22	4.96	2.82	6.55	4.27	5.76	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.47	20.27	16.96	2.49
3.01	15.49	13.89	1.90

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ex USA SRI ex Fossil Fuels	0.96	2.69	20.97	17.93	17.74	15.09	-0.01	0.35	0.33	0.46	33.69	2021-09-06–2022-10-13
MSCI World ex USA	1.00	0.00	3.16	16.91	17.82	15.24	0.07	0.32	0.25	0.36	34.67	2020-01-17–2020-03-23

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 USA SRI ex Fossil Fuels Index (USD)

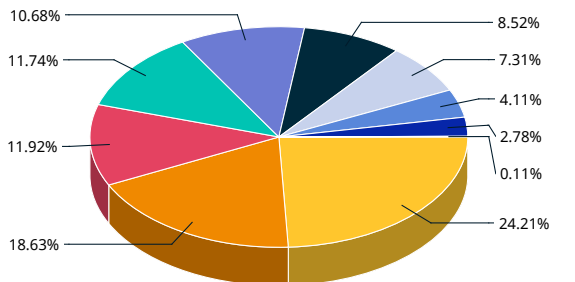
INDEX CHARACTERISTICS

	MSCI World ex USA SRI ex Fossil Fuels	MSCI World ex USA
Number of Constituents	201	829
Weight (%)		
Largest	5.62	2.55
Smallest	0.04	0.01
Average	0.50	0.12
Median	0.23	0.05

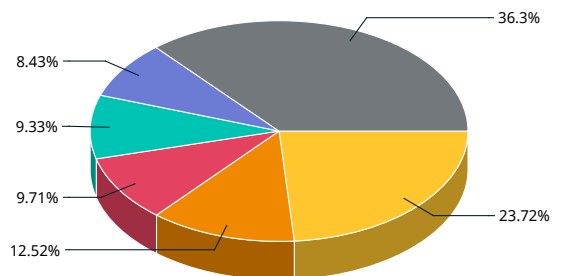
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	5.62	2.23	Info Tech
NOVO NORDISK B	DK	5.40	2.55	Health Care
UNILEVER PLC (GB)	GB	3.08	0.74	Cons Staples
SCHNEIDER ELECTRIC	FR	2.92	0.71	Industrials
SONY GROUP CORP	JP	2.37	0.57	Cons Discr
HITACHI	JP	2.32	0.56	Industrials
TORONTO-DOMINION BANK	CA	2.17	0.53	Financials
CSL	AU	2.13	0.52	Health Care
ABB LTD	CH	1.99	0.48	Industrials
RELX (GB)	GB	1.93	0.47	Industrials
Total		29.91	9.36	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Financials 24.21%
- Industrials 18.63%
- Consumer Discretionary 11.92%
- Information Technology 11.74%
- Health Care 10.68%
- Consumer Staples 8.52%
- Materials 7.31%
- Communication Services 4.11%
- Real Estate 2.78%
- Utilities 0.11%

- Japan 23.72%
- Canada 12.52%
- United Kingdom 9.71%
- Netherlands 9.33%
- France 8.43%
- Other 36.3%

* 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 and the UK.

ABOUT MSCI

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