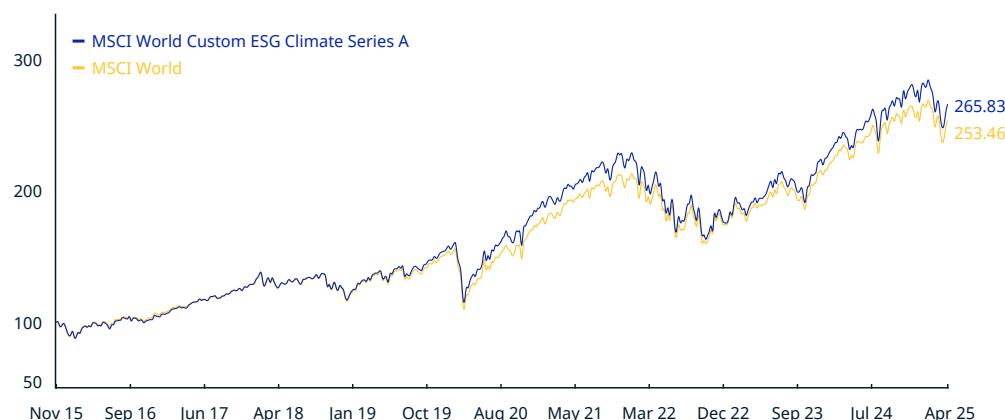


# MSCI World Custom ESG Climate Series A Index (USD)

The MSCI World Custom ESG Climate Series A 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 strategy that is designed to exclude companies based on various ESG and climate change criteria. Additionally, the constituents are reweighted in proportion of their revenue from “Green” sources and the strength of their practices and strategies to manage climate related risks and opportunities.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – APR 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI World Custom ESG Climate Series A | MSCI World |
|------|--|------------|
| 2024 | 21.12                                  | 18.67      |
| 2023 | 27.53                                  | 23.79      |
| 2022 | -23.06                                 | -18.14     |
| 2021 | 22.25                                  | 21.82      |
| 2020 | 21.32                                  | 15.90      |
| 2019 | 29.26                                  | 27.67      |
| 2018 | -7.66                                  | -8.71      |
| 2017 | 24.07                                  | 22.40      |
| 2016 | 5.25                                   | 7.51       |

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

|  |      |       |       |       | ANNUALIZED |       |       |                    |
|--|------|-------|-------|-------|------------|-------|-------|--------------------|
|  | 1 Mo | 3 Mo  | 1 Yr  | YTD   | 3 Yr       | 5 Yr  | 10 Yr | Since Nov 30, 2015 |
| MSCI World Custom ESG Climate Series A | 1.53 | -5.22 | 13.60 | -2.02 | 11.46      | 13.93 | na    | 10.93              |
| MSCI World                             | 0.89 | -4.30 | 12.16 | -0.92 | 11.06      | 13.95 | na    | 10.37              |

## FUNDAMENTALS (APR 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.69        | 22.16 | 18.50   | 3.59 |
| 1.86        | 21.23 | 18.09   | 3.32 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – APR 30, 2025)

|  | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 30, 2015 | MAXIMUM DRAWDOWN |                       |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|  |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI World Custom ESG Climate Series A | 1.01 | 1.72               | 12.26                     | 16.38                               | 16.41 | na    | 0.48                        | 0.72 | na    | 0.62               | 32.69            | 2020-02-19–2020-03-23 |
| MSCI World                             | 1.00 | 0.00               | 2.39                      | 15.86                               | 15.76 | na    | 0.47                        | 0.74 | na    | 0.60               | 34.03            | 2020-02-12–2020-03-23 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Custom ESG Climate Series A Index (USD)

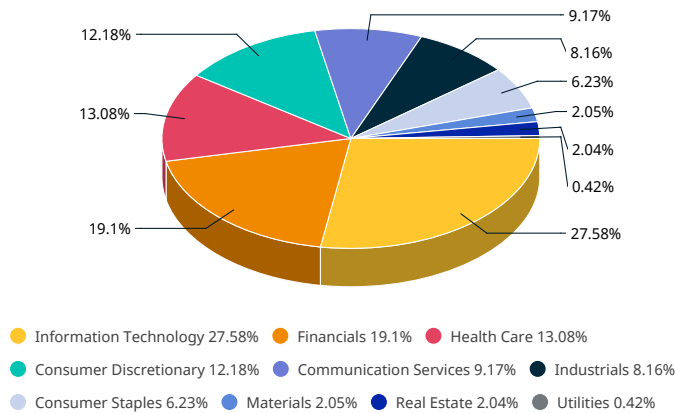
INDEX CHARACTERISTICS

|                        | MSCI World Custom ESG Climate Series A | MSCI World |
|------------------------|--|------------|
| Number of Constituents | 1,034                                  | 1,352      |
| Weight (%)             |  |            |
| Largest                | 5.15                                   | 4.66       |
| Smallest               | 0.00                                   | 0.00       |
| Average                | 0.10                                   | 0.07       |
| Median                 | 0.03                                   | 0.03       |

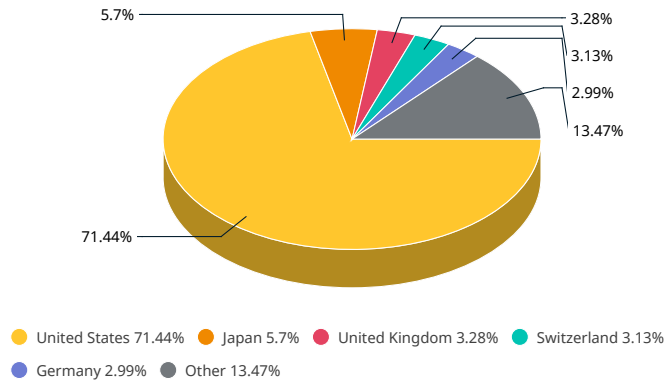
TOP 10 CONSTITUENTS

|                       | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|-----------------------|---------------|----------------------|-------------|
| MICROSOFT CORP        | 5.15          | 4.07                 | Info Tech   |
| NVIDIA                | 4.77          | 3.89                 | Info Tech   |
| APPLE                 | 4.46          | 4.66                 | Info Tech   |
| AMAZON.COM            | 2.66          | 2.54                 | Cons Discr  |
| TESLA                 | 2.06          | 1.19                 | Cons Discr  |
| META PLATFORMS A      | 1.76          | 1.74                 | Comm Srvcs  |
| ALPHABET A            | 1.53          | 1.35                 | Comm Srvcs  |
| ALPHABET C            | 1.35          | 1.17                 | Comm Srvcs  |
| BROADCOM              | 1.32          | 1.25                 | Info Tech   |
| LILLY (ELI) & COMPANY | 1.24          | 1.06                 | Health Care |
| Total                 | 26.29         | 22.92                |             |

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.

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