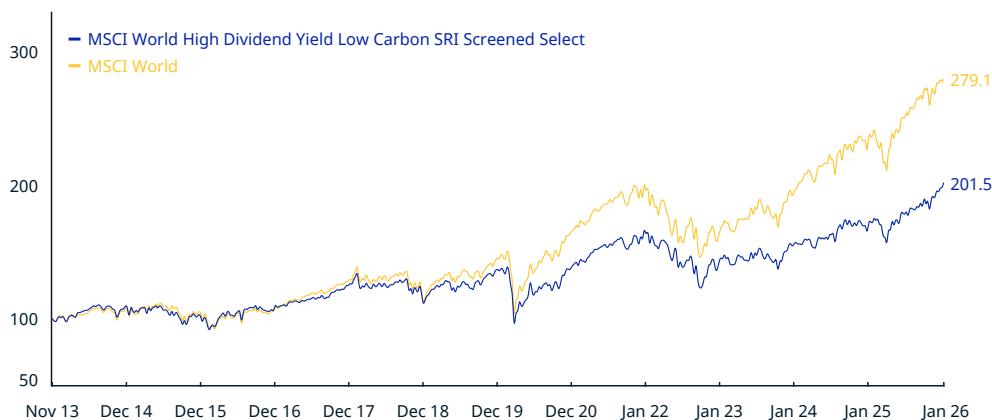


MSCI World High Dividend Yield Low Carbon SRI Screened Select Index (USD)

MSCI World High Dividend Yield Index 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 Dividend Yield factor while limiting the Tracking Error relative to the MSCI World Index.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2013 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World High Dividend Yield Low Carbon SRI Screened Select	MSCI World
2025	15.69	19.49
2024	7.08	17.00
2023	12.69	21.77
2022	-16.48	-19.46
2021	19.65	20.14
2020	1.28	14.06
2019	19.97	25.19
2018	-9.79	-10.44
2017	16.15	20.11
2016	9.17	5.32
2015	-6.32	-2.74
2014	4.96	2.93

INDEX PERFORMANCE – PRICE RETURNS (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013				
MSCI World High Dividend Yield Low Carbon SRI Screened Select	4.12	7.95	16.66	4.12	11.25	7.94	7.63	5.92	2.66	20.76	17.61	3.34
MSCI World	2.19	3.12	18.01	2.19	17.58	11.21	11.23	8.79	1.57	24.26	20.02	3.95

INDEX RISK AND RETURN CHARACTERISTICS (JAN 30, 2026)

	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 High Dividend Yield Low Carbon SRI Screened Select	40.59	10.29	13.03	13.55	0.62	0.40	0.44	0.36	34.01	2020-02-12–2020-03-23
MSCI World	2.37	11.03	14.37	14.56	1.10	0.59	0.65	0.53	34.20	2020-02-12–2020-03-23

¹ Last 12 months ² Based on monthly price returns data

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

MSCI World High Dividend Yield Low Carbon SRI Screened Select Index (USD)

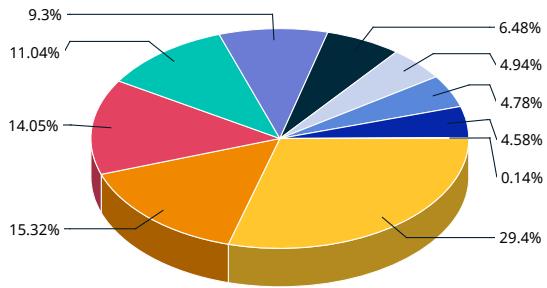
INDEX CHARACTERISTICS

MSCI World High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	247
Mkt Cap (USD Millions)	
Index	33,621,843.57
Largest	1,427,101.18
Smallest	3,373.41
Average	136,120.82
Median	59,975.07

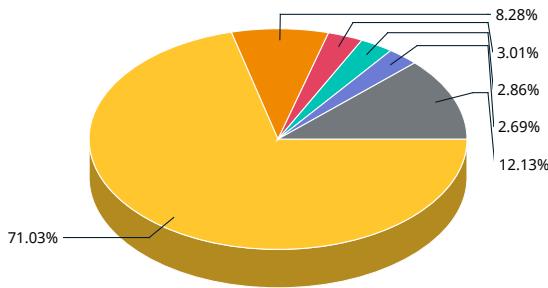
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ALPHABET C	1,427.10	4.24	Comm Svcs
JOHNSON & JOHNSON	1,251.15	3.72	Health Care
NVIDIA	1,078.73	3.21	Info Tech
MERCK & CO	1,050.65	3.12	Health Care
LAM RESEARCH CORP	808.07	2.40	Info Tech
MICROSOFT CORP	777.46	2.31	Info Tech
TEXAS INSTRUMENTS	741.75	2.21	Info Tech
CISCO SYSTEMS	740.85	2.20	Info Tech
VERIZON COMMUNICATIONS	716.03	2.13	Comm Svcs
META PLATFORMS A	671.46	2.00	Comm Svcs
Total	9,263.25	27.55	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Information Technology 29.4% ● Health Care 15.32% ● Communication Services 14.05%
● Financials 11.04% ● Industrials 9.3% ● Real Estate 6.48% ● Materials 4.94%
● Consumer Discretionary 4.78% ● Consumer Staples 4.58% ● Utilities 0.14%

● United States 71.03% ● Japan 8.28% ● Australia 3.01% ● France 2.86%
● United Kingdom 2.69% ● Other 12.13%

* 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 High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 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.

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