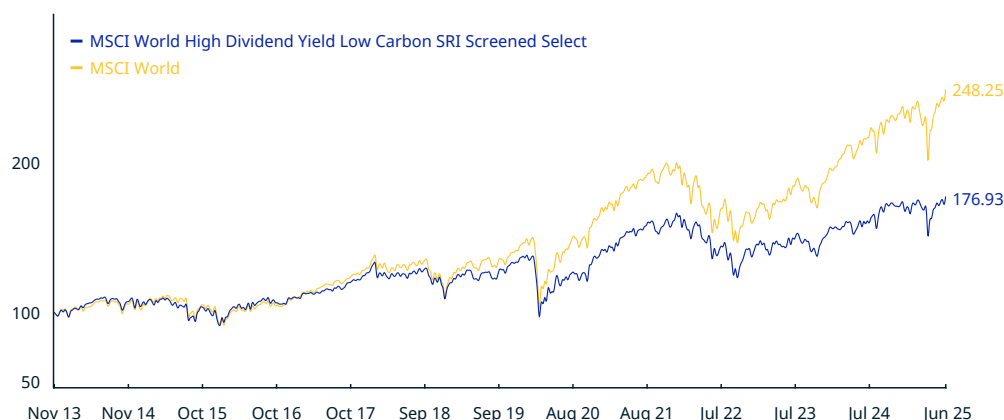


MSCI World High Dividend Yield Low Carbon SRI Screened Select Index (USD)

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 – JUN 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI World High Dividend Yield Low Carbon SRI Screened Select | MSCI World |
|------|---|------------|
| 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 (%) (JUN 30, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|---|------|-------|-------|------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 26, 2013 |
| MSCI World High Dividend Yield Low Carbon SRI Screened Select | 2.81 | 5.99 | 10.97 | 5.76 | 8.39 | 8.15 | 5.49 | 5.04 |
| MSCI World | 4.22 | 10.96 | 14.66 | 8.59 | 16.50 | 12.83 | 8.78 | 8.15 |

FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.02 | 18.30 | 16.21 | 2.99 |
| 1.72 | 23.24 | 19.73 | 3.61 |

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

| | 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 | 40.96 | 13.83 | 14.28 | 13.96 | 0.32 | 0.42 | 0.31 | 0.30 | 34.01 | 2020-02-12–2020-03-23 |
| MSCI World | 2.37 | 15.12 | 15.86 | 15.16 | 0.79 | 0.67 | 0.50 | 0.49 | 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)

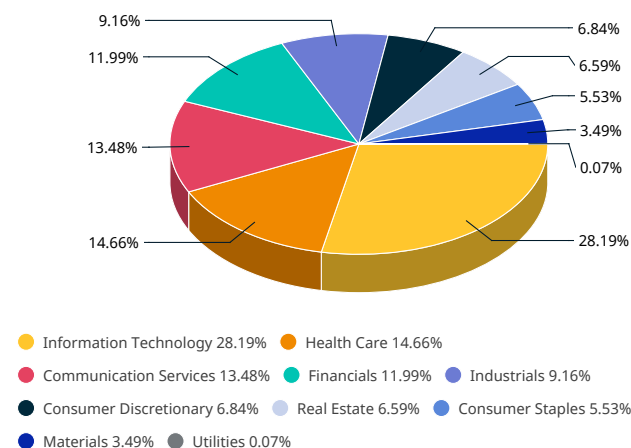
INDEX CHARACTERISTICS

| MSCI World High Dividend Yield Low Carbon SRI Screened Select | |
|--|---------------|
| Number of Constituents | 223 |
| Mkt Cap (USD Millions) | |
| Index | 22,844,710.76 |
| Largest | 843,449.40 |
| Smallest | 2,470.07 |
| Average | 102,442.65 |
| Median | 44,646.49 |

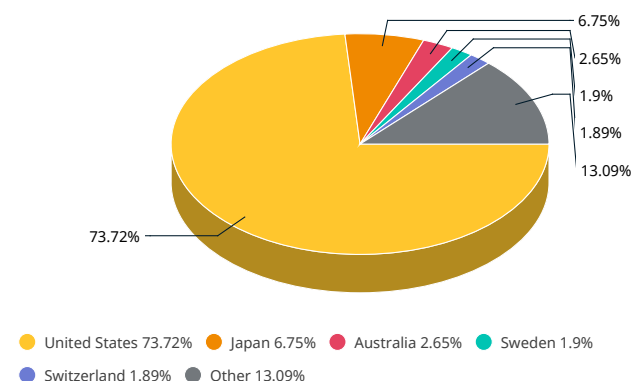
TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) | Sector |
|------------------------|-------------------------------------|---------------|-------------|
| MICROSOFT CORP | 843.45 | 3.69 | Info Tech |
| JOHNSON & JOHNSON | 780.58 | 3.42 | Health Care |
| CISCO SYSTEMS | 702.14 | 3.07 | Info Tech |
| META PLATFORMS A | 677.76 | 2.97 | Comm Svcs |
| MERCK & CO | 615.22 | 2.69 | Health Care |
| VISA A | 601.06 | 2.63 | Financials |
| ACCENTURE A | 577.94 | 2.53 | Info Tech |
| VERIZON COMMUNICATIONS | 564.00 | 2.47 | Comm Svcs |
| QUALCOMM | 544.05 | 2.38 | Info Tech |
| TEXAS INSTRUMENTS | 542.93 | 2.38 | Info Tech |
| Total | 6,449.13 | 28.23 | |

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 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.

ABOUT MSCI

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