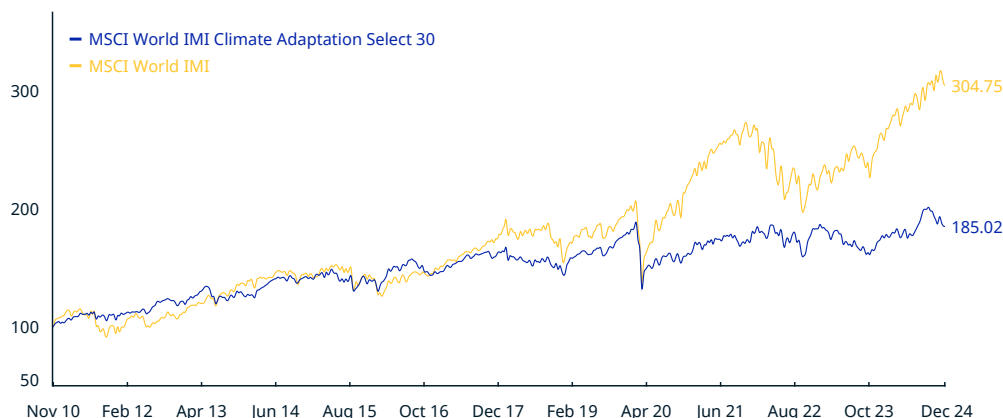


MSCI World IMI Climate Adaptation Select 30 Index (USD)

The MSCI World IMI Climate Change Adaptation Select 30 Index is based on the MSCI World IMI Index, its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of 30 stocks that have relatively high Low Carbon Transition scores, as well as exhibit low historical realized volatility and high dividend yield. The index aims to achieve diversification with country and sector constraints.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2010 – DEC 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Climate Adaptation Select 30	MSCI World IMI
2024	5.58	15.84
2023	-4.46	20.86
2022	1.54	-19.54
2021	11.19	19.40
2020	-9.56	14.09
2019	23.86	25.06
2018	-11.30	-11.08
2017	12.32	20.22
2016	5.37	6.06
2015	-1.93	-2.61
2014	10.42	2.58
2013	7.19	24.91
2012	6.09	13.50
2011	7.45	-8.01

INDEX PERFORMANCE – PRICE RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World IMI Climate Adaptation Select 30	-4.53	-8.04	5.58	5.58	0.80	0.59	2.76	4.46	
MSCI World IMI	-3.05	-0.67	15.84	15.84	4.05	8.94	7.80	8.23	

FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.81	16.51	12.97	2.04
1.77	23.21	18.77	3.25

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – DEC 31, 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 IMI Climate Adaptation Select 30	0.56	9.85	122.93	12.02	13.83	11.68	-0.20	-0.07	0.14	0.33	33.25	2020-02-17–2020-03-23
MSCI World IMI	1.00	0.00	2.16	17.09	18.25	15.31	0.09	0.43	0.45	0.52	34.98	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 IMI Climate Adaptation Select 30 Index (USD)

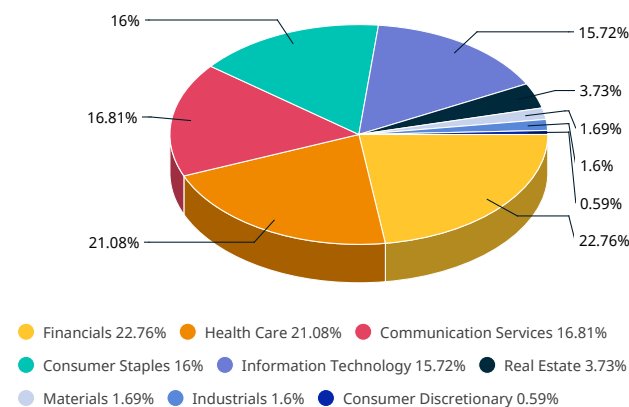
INDEX CHARACTERISTICS

	MSCI World IMI Climate Adaptation Select 30	MSCI World IMI
Number of Constituents	30	5,374
	Weight (%)	
Largest	5.33	4.89
Smallest	0.49	0.00
Average	3.33	0.02
Median	3.53	0.00

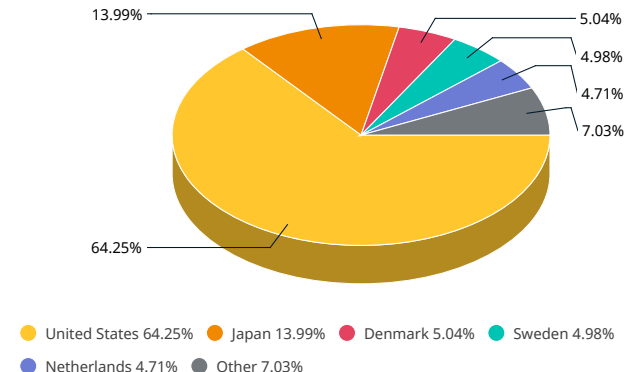
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
IBM CORP	US	5.33	0.26	Info Tech
CME GROUP	US	5.20	0.11	Financials
MERCK & CO	US	5.16	0.32	Health Care
PROCTER & GAMBLE CO	US	5.14	0.51	Cons Staples
SOFTBANK CORP	JP	5.12	0.05	Comm Svcs
PFIZER	US	5.08	0.19	Health Care
DANSKE BANK	DK	5.04	0.03	Financials
GENERAL MILLS	US	5.00	0.05	Cons Staples
TELE2 B	SE	4.98	0.01	Comm Svcs
VERIZON COMMUNICATIONS	US	4.97	0.22	Comm Svcs
Total		51.02	1.73	

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 IMI Climate Adaptation Select 30 Index was launched on Jul 16, 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.

ABOUT MSCI

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