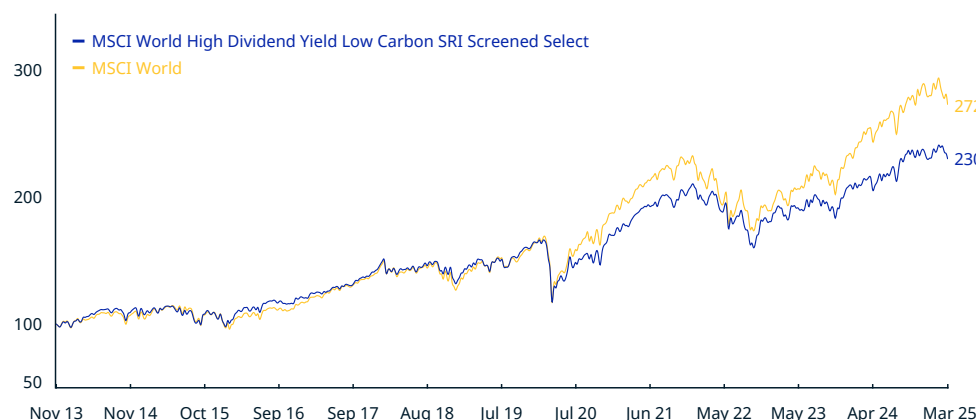


MSCI World High Dividend Yield Low Carbon SRI Screened Select Index (USD)

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 – NET RETURNS (USD) (NOV 2013 – MAR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World High Dividend Yield Low Carbon SRI Screened Select	MSCI World
2024	9.66	18.67
2023	15.74	23.79
2022	-14.15	-18.14
2021	22.88	21.82
2020	4.07	15.90
2019	23.59	27.67
2018	-6.97	-8.71
2017	19.69	22.40
2016	12.70	7.51
2015	-3.51	-0.87
2014	8.08	4.94

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 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	-3.36	0.29	6.16	0.29	4.29	12.77	7.62	7.62
MSCI World	-4.45	-1.79	7.04	-1.79	7.58	16.13	9.50	9.24

FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.06	17.70	15.33	2.79
1.83	21.47	18.15	3.38

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World High Dividend Yield Low Carbon SRI Screened Select	41.32	14.88	14.79	14.00	0.07	0.71	0.46	0.48	33.87	2020-02-12–2020-03-23
MSCI World	2.39	16.74	16.34	15.06	0.27	0.84	0.55	0.56	34.03	2020-02-12–2020-03-23

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

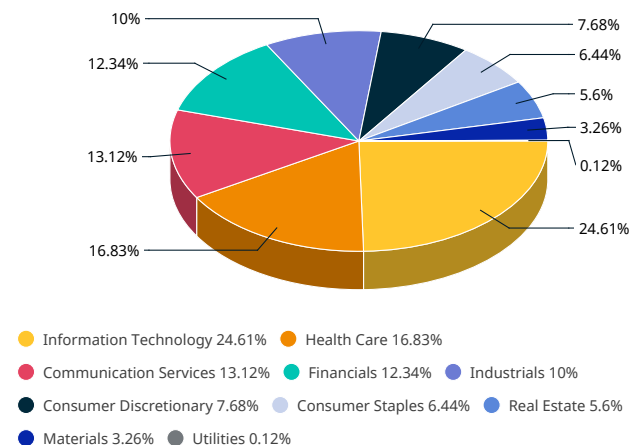
INDEX CHARACTERISTICS

MSCI World High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	231
Mkt Cap (USD Millions)	
Index	21,492,309.30
Largest	873,554.39
Smallest	3,163.96
Average	93,040.30
Median	40,461.29

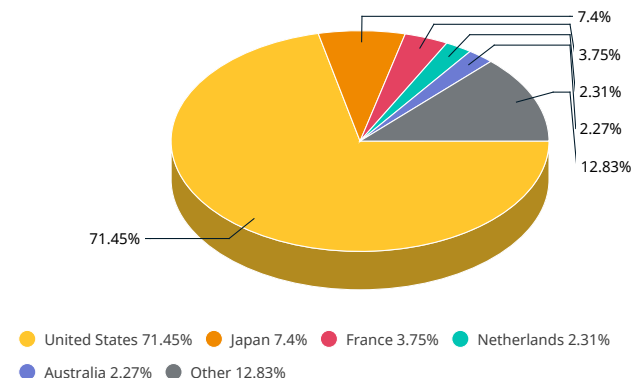
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
VISA A	873.55	4.06	Financials
CISCO SYSTEMS	770.86	3.59	Info Tech
MERCK & CO	678.30	3.16	Health Care
META PLATFORMS A	656.57	3.05	Comm Svcs
MICROSOFT CORP	633.90	2.95	Info Tech
JOHNSON & JOHNSON	623.10	2.90	Health Care
ACCENTURE A	607.92	2.83	Info Tech
VERIZON COMMUNICATIONS	597.69	2.78	Comm Svcs
NVIDIA	579.28	2.70	Info Tech
QUALCOMM	516.52	2.40	Info Tech
Total	6,537.68	30.42	

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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