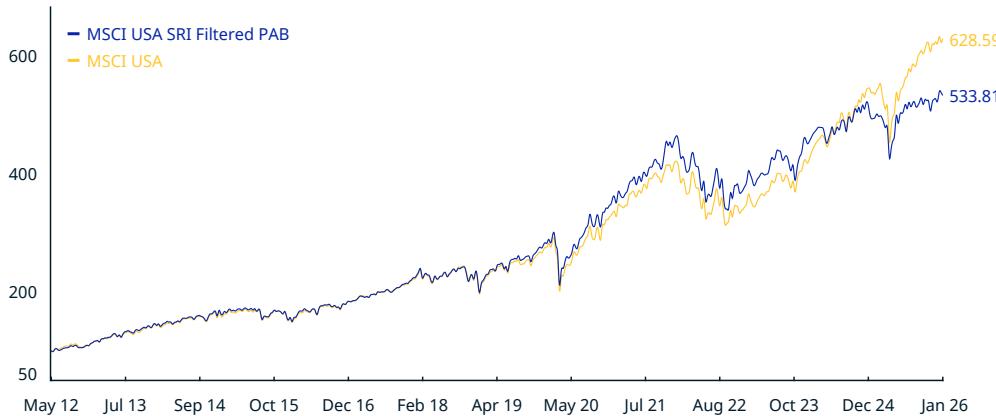


MSCI USA SRI Filtered PAB Index (USD)

The MSCI USA SRI Filtered PAB Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap securities of the U.S. equity markets. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA SRI Filtered PAB	MSCI USA
2025	7.05	17.31
2024	5.91	24.58
2023	25.74	26.49
2022	-20.75	-19.85
2021	31.49	26.45
2020	24.69	20.73
2019	32.47	30.88
2018	-4.57	-5.04
2017	22.79	21.19
2016	9.84	10.89
2015	-0.41	0.69
2014	13.58	12.69
2013	33.48	31.79

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

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA SRI Filtered PAB	2.13	2.12	7.46	2.13	10.42	8.74	13.04	13.03	1.56	28.76	21.16	5.32
MSCI USA	1.27	1.24	15.32	1.27	20.67	13.89	14.99	14.39	1.16	27.97	22.26	5.57

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	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 May 31, 2012	(%)	Period YYYY-MM-DD
MSCI USA SRI Filtered PAB	0.99	3.64	33.26	13.51	16.51	15.73	0.45	0.39	0.72	0.80	33.47	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.16	11.90	15.27	15.23	1.25	0.72	0.85	0.91	34.16	2020-02-19–2020-03-23

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 USA SRI Filtered PAB Index (USD)

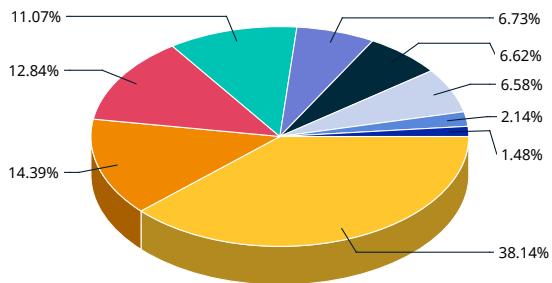
INDEX CHARACTERISTICS

	MSCI USA SRI Filtered PAB	MSCI USA
Number of Constituents	80	544
	Weight (%)	
Largest	7.64	7.70
Smallest	0.04	0.01
Average	1.25	0.18
Median	0.87	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	7.64	7.70	Info Tech
ANALOG DEVICES	5.34	0.25	Info Tech
TEXAS INSTRUMENTS	4.68	0.32	Info Tech
HOME DEPOT	3.57	0.62	Cons Discr
LAM RESEARCH CORP	3.26	0.49	Info Tech
VERIZON COMMUNICATIONS	2.96	0.31	Comm Svcs
DISNEY (WALT)	2.92	0.34	Comm Svcs
INTEL CORP	2.84	0.35	Info Tech
INTUIT	2.80	0.23	Info Tech
SERVICENOW	2.76	0.20	Info Tech
Total	38.76	10.81	

SECTOR WEIGHTS



- Information Technology 38.14%
- Health Care 14.39%
- Financials 12.84%
- Industrials 11.07%
- Communication Services 6.73%
- Real Estate 6.62%
- Consumer Discretionary 6.58%
- Utilities 2.14%
- Consumer Staples 1.48%

The MSCI USA SRI Filtered PAB Index was launched on Jun 26, 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.

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