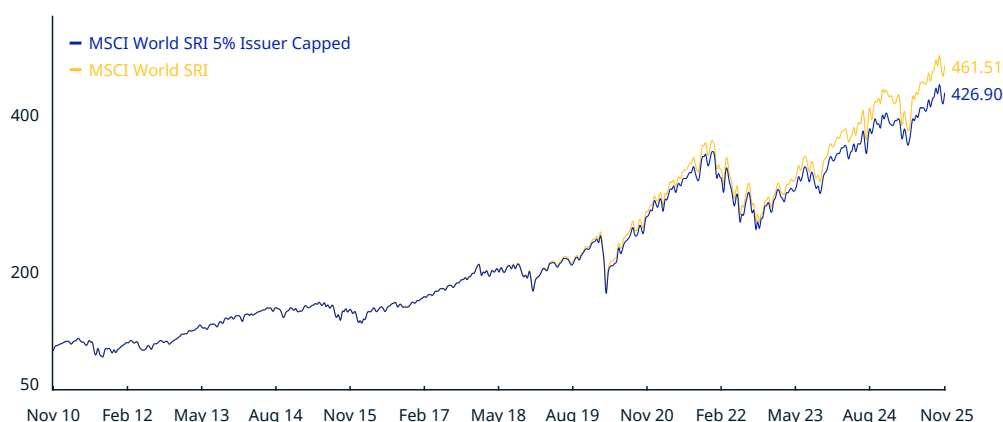


MSCI World SRI 5% Issuer Capped Index (USD)

The MSCI World SRI 5% Issuer Capped Index captures large and mid cap stocks across 23 Developed Markets (DM) countries*. The Index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The index is a capped version of the MSCI World SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2010 – NOV 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI World SRI 5% Issuer Capped | MSCI World SRI |
|------|---------------------------------|----------------|
| 2024 | 10.66 | 13.94 |
| 2023 | 25.00 | 27.83 |
| 2022 | -21.43 | -22.50 |
| 2021 | 25.22 | 27.04 |
| 2020 | 18.63 | 19.86 |
| 2019 | 28.81 | 29.76 |
| 2018 | -7.18 | -6.72 |
| 2017 | 23.54 | 23.64 |
| 2016 | 7.67 | 7.69 |
| 2015 | -1.58 | -1.58 |
| 2014 | 3.91 | 3.91 |
| 2013 | 27.39 | 27.39 |
| 2012 | 13.25 | 13.25 |
| 2011 | -5.52 | -5.52 |

INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|---------------------------------|-------|------|------|-------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Sep 28, 2007 |
| MSCI World SRI 5% Issuer Capped | -1.03 | 3.07 | 6.50 | 11.63 | 13.76 | 9.62 | 10.93 | 7.28 |
| MSCI World SRI | -1.74 | 3.14 | 7.26 | 11.87 | 15.77 | 10.81 | 11.79 | 7.74 |

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – NOV 28, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Sep 28, 2007 | MAXIMUM DRAWDOWN | |
|---------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World SRI 5% Issuer Capped | 1.00 | 1.26 | 20.81 | 13.09 | 15.66 | 15.01 | 0.69 | 0.47 | 0.62 | 0.42 | 55.93 | 2007-10-31–2009-03-09 |
| MSCI World SRI | 1.00 | 0.00 | 22.34 | 13.19 | 15.80 | 15.03 | 0.82 | 0.53 | 0.67 | 0.45 | 55.95 | 2007-10-31–2009-03-09 |

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 SRI 5% Issuer Capped Index (USD)

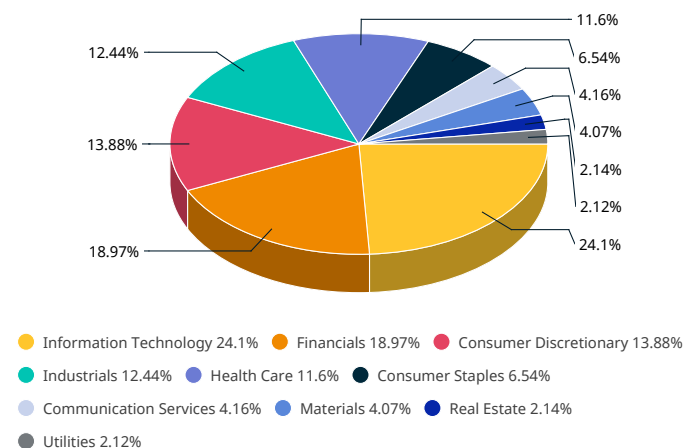
INDEX CHARACTERISTICS

| | MSCI World SRI 5% Issuer Capped | MSCI World SRI |
|-------------------------------|------------------------------------|----------------|
| Number of Constituents | 381 | 381 |
| | Weight (%) | |
| Largest | 5.06 | 9.64 |
| Smallest | 0.02 | 0.02 |
| Average | 0.26 | 0.26 |
| Median | 0.13 | 0.12 |

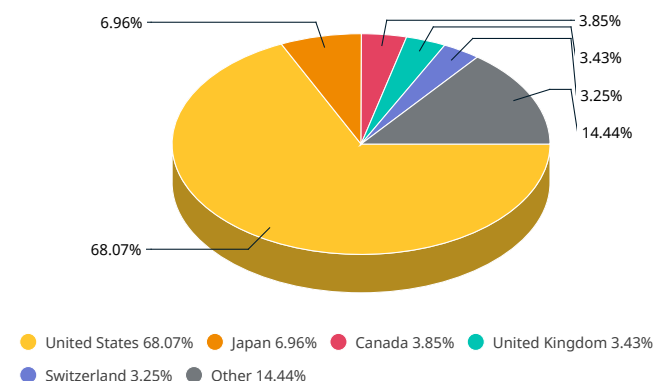
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|------------------|----------------------------|--------------|
| TESLA | US | 5.06 | 5.76 | Cons Discr |
| NVIDIA | US | 4.63 | 9.64 | Info Tech |
| HOME DEPOT | US | 2.08 | 1.95 | Cons Discr |
| ADVANCED MICRO DEVICES | US | 2.07 | 1.94 | Info Tech |
| COCA COLA (THE) | US | 1.75 | 1.64 | Cons Staples |
| ASML HLDG | NL | 1.60 | 1.50 | Info Tech |
| PEPSICO | US | 1.19 | 1.12 | Cons Staples |
| AMERICAN EXPRESS | US | 1.19 | 1.12 | Financials |
| APPLIED MATERIALS | US | 1.18 | 1.10 | Info Tech |
| LAM RESEARCH CORP | US | 1.15 | 1.08 | Info Tech |
| Total | | 21.90 | 26.85 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

*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 SRI 5% Issuer Capped Index was launched on May 12, 2016. 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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