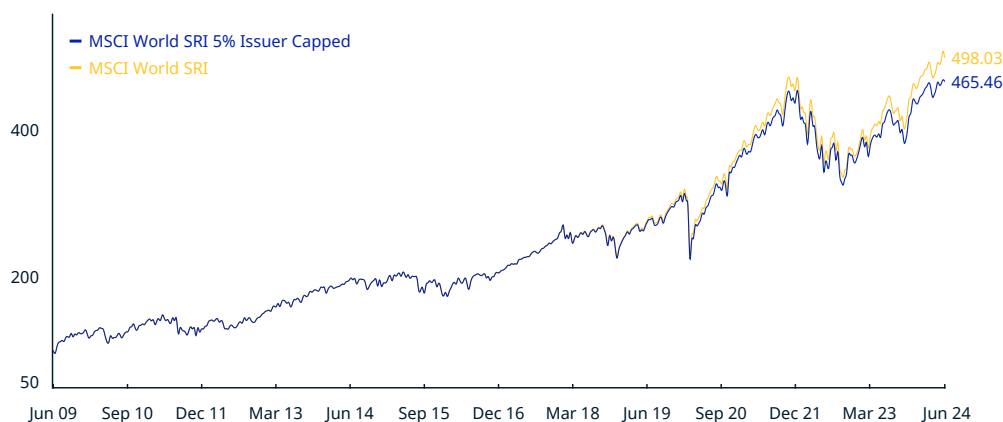


MSCI World SRI 5% Issuer Capped Index (USD)

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) (JUN 2009 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI 5% Issuer Capped	MSCI World SRI
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
2010	10.63	10.63

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI World SRI 5% Issuer Capped	1.73	-0.03	12.17	5.13	5.00	11.01	9.02	6.89
MSCI World SRI	3.01	1.29	15.00	7.38	6.30	12.31	9.76	7.32

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – JUN 28, 2024)

	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	0.84	19.74	18.61	18.11	15.15	0.19	0.55	0.54	0.41	55.93	2007-10-31–2009-03-09
MSCI World SRI	1.00	0.00	28.61	18.66	18.00	15.10	0.26	0.62	0.59	0.43	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)

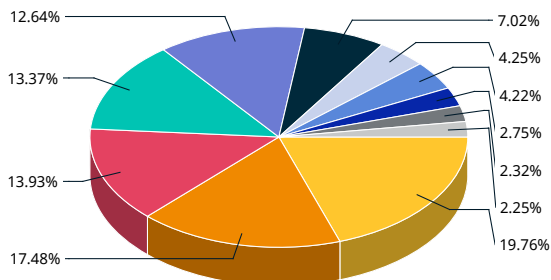
INDEX CHARACTERISTICS

	MSCI World SRI 5% Issuer Capped	MSCI World SRI
Number of Constituents	388	388
Weight (%)		
Largest	6.43	18.36
Smallest	0.01	0.01
Average	0.26	0.26
Median	0.12	0.10

TOP 10 CONSTITUENTS

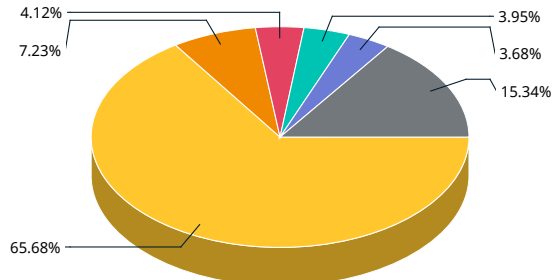
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	6.43	18.36	Info Tech
TESLA	US	3.87	3.37	Cons Discr
NOVO NORDISK B	DK	3.21	2.80	Health Care
ASML HLDG	NL	2.81	2.46	Info Tech
HOME DEPOT	US	2.32	2.03	Cons Discr
COCA COLA (THE)	US	1.78	1.55	Cons Staples
ADOBE	US	1.70	1.48	Info Tech
PEPSICO	US	1.54	1.35	Cons Staples
APPLIED MATERIALS	US	1.34	1.17	Info Tech
INTUIT	US	1.25	1.09	Info Tech
Total		26.25	35.66	

SECTOR WEIGHTS



- Information Technology 19.76%
- Financials 17.48%
- Health Care 13.93%
- Consumer Discretionary 13.37%
- Industrials 12.64%
- Consumer Staples 7.02%
- Communication Services 4.25%
- Materials 4.22%
- Real Estate 2.75%
- Utilities 2.32%
- Energy 2.25%

COUNTRY WEIGHTS



- United States 65.68%
- Japan 7.23%
- Canada 4.12%
- Netherlands 3.95%
- Denmark 3.68%
- Other 15.34%

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.

ABOUT MSCI

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