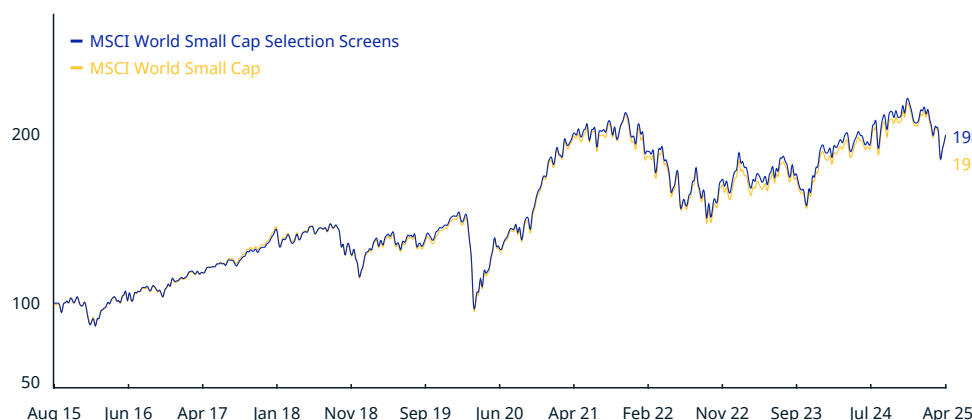


MSCI World Small Cap Selection Screens Index (USD)

The MSCI World Small Cap Selection Screens Index is based on the MSCI World Small Cap Index, its parent index, and includes small-cap securities across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of a set of companies that have high Environmental, Social and Governance ("ESG") ratings relative to their sector peers. In addition, securities are selected based on their 12-month Annualized Traded Value.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2015 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Small Cap Selection Screens	MSCI World Small Cap
2024	6.90	8.15
2023	15.37	15.76
2022	-18.14	-18.75
2021	16.60	15.75
2020	15.63	15.96
2019	26.87	26.19
2018	-12.19	-13.86
2017	20.29	22.66
2016	13.81	12.71

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2015	FUNDAMENTALS (APR 30, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Small Cap Selection Screens	0.53	-7.29	4.41	-3.63	4.16	10.46	na	7.37		2.27	19.92	14.75	1.70
MSCI World Small Cap	0.70	-6.31	5.91	-3.06	4.58	10.78	na	7.35		2.31	21.14	15.10	1.64

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2015 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 31, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Small Cap Selection Screens	1.00	1.30	21.29	19.62	18.44	na	0.08	0.49	na	0.37	41.02	2020-01-20–2020-03-23
MSCI World Small Cap	1.00	0.00	12.59	19.31	18.45	na	0.10	0.50	na	0.37	40.93	2020-01-20–2020-03-23

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 Small Cap Selection Screens Index (USD)

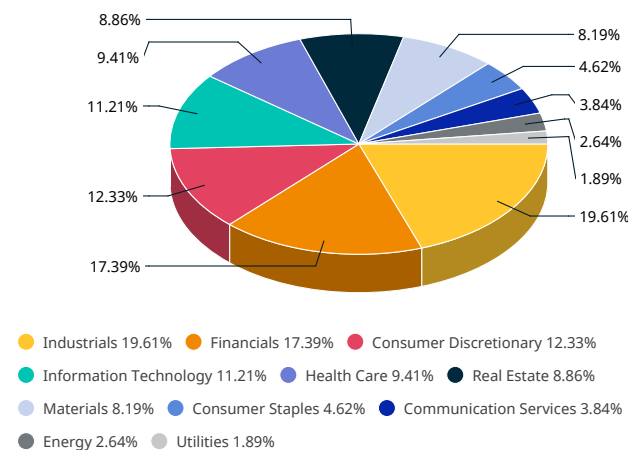
INDEX CHARACTERISTICS

	MSCI World Small Cap Selection Screens	MSCI World Small Cap
Number of Constituents	1,293	3,890
	Weight (%)	
Largest	0.50	0.22
Smallest	0.00	0.00
Average	0.08	0.03
Median	0.06	0.02

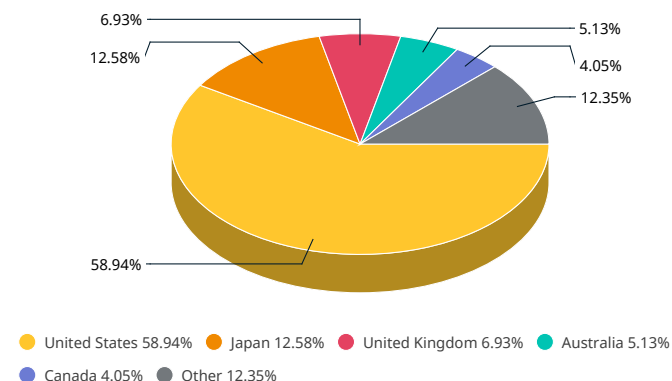
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SPROUTS FARMERS MARKET	0.50	0.22	Cons Staples
TAPESTRY	0.49	0.21	Cons Discr
GUIDEWIRE SOFTWARE	0.48	0.21	Info Tech
BJS WHOLESALE CLUB HLDGS	0.46	0.20	Cons Staples
US FOODS HOLDING	0.45	0.20	Cons Staples
COMFORT SYSTEMS USA	0.42	0.18	Industrials
UNUM GROUP	0.40	0.17	Financials
FLEX	0.39	0.17	Info Tech
REINSURANCE GRP AMERICA	0.36	0.16	Financials
ROYAL GOLD	0.35	0.15	Materials
Total	4.31	1.87	

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 ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI World Small Cap Selection Screens Index was launched on Jun 15, 2022. 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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