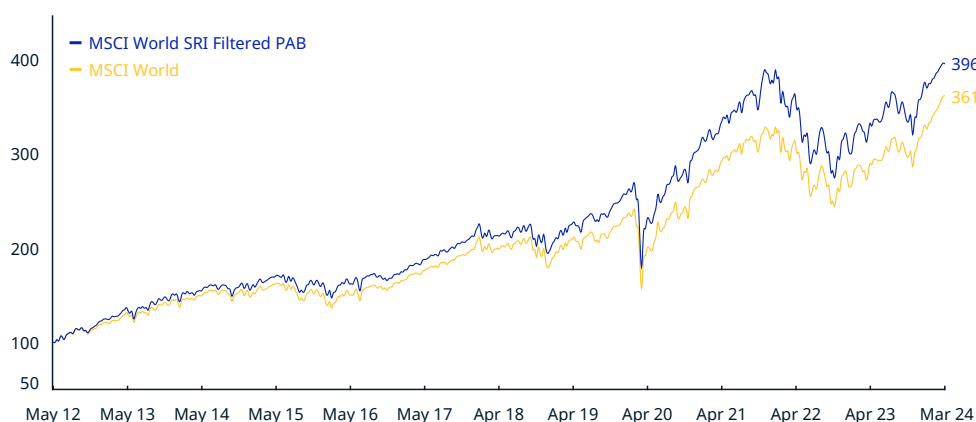


MSCI World SRI Filtered PAB Index (USD)

The MSCI World SRI Filtered PAB Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. 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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Filtered PAB	MSCI World
2023	24.81	23.79
2022	-22.02	-18.14
2021	25.10	21.82
2020	20.78	15.90
2019	30.47	27.67
2018	-7.57	-8.71
2017	24.00	22.40
2016	5.85	7.51
2015	1.74	-0.87
2014	5.52	4.94
2013	28.34	26.68

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World SRI Filtered PAB	1.89	4.61	18.94	4.61	7.04	12.45	9.95	12.33
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	9.39	11.48

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.85	24.54	20.22	3.38
1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World SRI Filtered PAB	1.00	2.49	38.60	18.68	18.44	15.04	0.32	0.62	0.61	0.80	32.41	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	17.04	18.07	14.91	0.42	0.61	0.58	0.75	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 SRI Filtered PAB Index (USD)

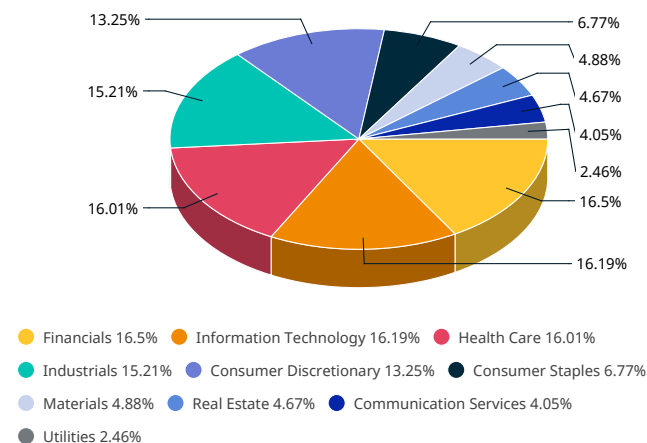
INDEX CHARACTERISTICS

	MSCI World SRI Filtered PAB	MSCI World
Number of Constituents	344	1,465
	Weight (%)	
Largest	5.01	4.57
Smallest	0.00	0.00
Average	0.29	0.07
Median	0.17	0.02

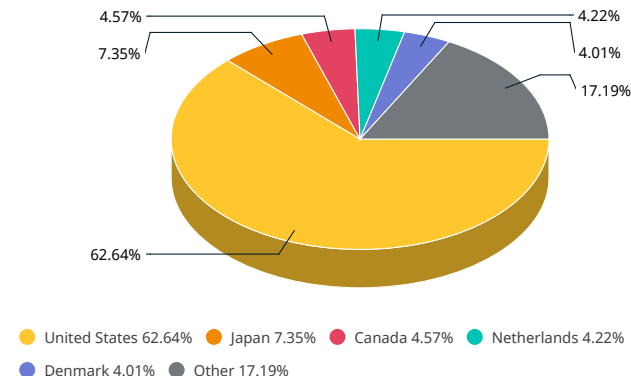
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	5.01	4.57	Info Tech
TESLA	US	3.54	0.77	Cons Discr
NOVO NORDISK B	DK	2.99	0.64	Health Care
ASML HLDG	NL	2.72	0.60	Info Tech
HOME DEPOT	US	2.57	0.59	Cons Discr
ADOBE	US	1.56	0.35	Info Tech
DISNEY (WALT)	US	1.54	0.35	Comm Srvcs
DANAHER CORP	US	1.34	0.27	Health Care
TEXAS INSTRUMENTS	US	1.27	0.24	Info Tech
VERIZON COMMUNICATIONS	US	1.25	0.27	Comm Srvcs
Total		23.79	8.65	

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 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.

ABOUT MSCI

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