MSCI World ex USA SRI Index (USD)

The MSCI World ex USA SRI Index includes large and mid cap stocks from 22 Developed Markets countries (excluding the US)*. 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 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.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (OCT 2008 – OCT 2023)

ANNUAL PERFORMANCE (%) (OCT 31, 2023)

INDEX PERFORMANCE — GROSS RETURNS (%) (OCT 31, 2023)

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – OCT 31, 2023)

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 and the UK.

The MSCI World ex USA SRI Index was launched on Jan 16, 2012. 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.
INDEX CHARACTERISTICS

<table>
<thead>
<tr>
<th></th>
<th>MSCI World ex USA SRI</th>
<th>MSCI World ex USA</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Number of Constituents</strong></td>
<td>236</td>
<td>885</td>
</tr>
<tr>
<td><strong>Largest Weight (%)</strong></td>
<td>7.35</td>
<td>1.98</td>
</tr>
<tr>
<td><strong>Smallest Weight (%)</strong></td>
<td>0.04</td>
<td>0.00</td>
</tr>
<tr>
<td><strong>Average Weight (%)</strong></td>
<td>0.42</td>
<td>0.11</td>
</tr>
<tr>
<td><strong>Median Weight (%)</strong></td>
<td>0.20</td>
<td>0.05</td>
</tr>
</tbody>
</table>

TOP 10 CONSTITUENTS

<table>
<thead>
<tr>
<th>Country</th>
<th>Index Wt. (%)</th>
<th>Parent Index Wt. (%)</th>
<th>Sector</th>
</tr>
</thead>
<tbody>
<tr>
<td>NOVO NORDISK B</td>
<td>7.35</td>
<td>1.98</td>
<td>Health Care</td>
</tr>
<tr>
<td>ASML HLDG</td>
<td>5.66</td>
<td>1.52</td>
<td>Info Tech</td>
</tr>
<tr>
<td>UNILEVER PLC (GB)</td>
<td>2.79</td>
<td>0.75</td>
<td>Cons Staples</td>
</tr>
<tr>
<td>SONY GROUP CORP</td>
<td>2.43</td>
<td>0.65</td>
<td>Cons Discr</td>
</tr>
<tr>
<td>TORONTO-DOMINION BANK</td>
<td>2.41</td>
<td>0.65</td>
<td>Financials</td>
</tr>
<tr>
<td>LOREAL</td>
<td>2.37</td>
<td>0.64</td>
<td>Cons Staples</td>
</tr>
<tr>
<td>AIA GROUP</td>
<td>2.35</td>
<td>0.63</td>
<td>Financials</td>
</tr>
<tr>
<td>SCHNEIDER ELECTRIC</td>
<td>1.96</td>
<td>0.53</td>
<td>Industrials</td>
</tr>
<tr>
<td>ZURICH INSURANCE GROUP</td>
<td>1.67</td>
<td>0.45</td>
<td>Financials</td>
</tr>
<tr>
<td>RELX (GB)</td>
<td>1.55</td>
<td>0.42</td>
<td>Industrials</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>30.53</strong></td>
<td><strong>8.23</strong></td>
<td></td>
</tr>
</tbody>
</table>

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX

- **VALUE:** Relatively Inexpensive Stocks
- **LOW SIZE:** Smaller Companies
- **MOMENTUM:** Rising Stocks
- **QUALITY:** Sound Balance Sheet Stocks
- **YIELD:** Cash Flow Paid Out
- **LOW VOLATILITY:** Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS

- Financials 22.16%
- Industrials 15.78%
- Information Technology 12.4%
- Health Care 12%
- Consumer Discretionary 10.92%
- Consumer Staples 9.51%
- Materials 7.22%
- Communication Services 3.81%
- Utilities 3.18%
- Real Estate 2.08%
- Energy 0.94%

COUNTRY WEIGHTS

- Japan 21.08%
- Canada 12.18%
- United Kingdom 11.33%
- France 10.19%
- Denmark 9.86%
- Other 35.37%
INDEX FRAMEWORK

MSCI SRI Indexes are constructed by applying a combination of values based exclusions and a Best-in-Class selection process to companies in the regional indexes that make up MSCI ACWI, a global equity index consisting of developed and emerging market countries. After securities of companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs, Thermal Coal, Fossil Fuel Reserves ownership, Fossil Fuel extraction and Adult Entertainment are excluded, MSCI’s Best-in-Class selection process is applied to the remaining eligible securities in the selection universe. The MSCI SRI Indexes target sector and region weights consistent with those of the underlying indexes to limit the systematic risk introduced by the ESG selection process. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each sector and region of the parent indexes. Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above A and the MSCI ESG Controversies score of 4 or above to be eligible. Current constituents of the MSCI SRI Indexes must have an MSCI ESG Rating of BB or above and the MSCI ESG Controversies score of 1 or above to be eligible. The selection universe for the MSCI SRI Indexes is the constituents of the MSCI Global Investable Market Indexes. The Index is float-adjusted market capitalization weighted.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see Index methodology - MSCI.

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the “Information”) may not be reproduced or redisseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided “as is” and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN “MSCI PARTY”) MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2023 MSCI Inc. All rights reserved.