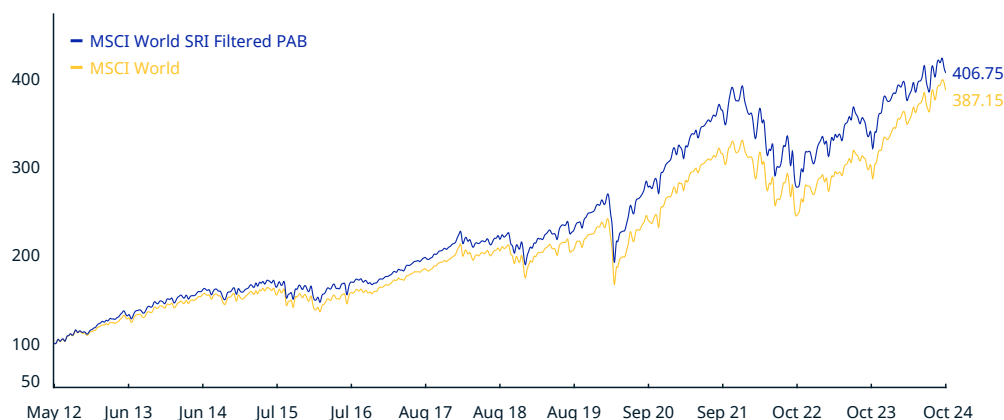


MSCI World SRI Filtered PAB Index (USD)

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 – OCT 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 (%) (OCT 31, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|-----------------------------|-------|-------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World SRI Filtered PAB | -4.12 | -0.14 | 25.95 | 7.44 | 2.33 | 10.80 | 9.89 | 11.95 | |
| MSCI World | -1.98 | 2.45 | 33.68 | 16.50 | 6.38 | 12.03 | 9.78 | 11.51 | |

FUNDAMENTALS (OCT 31, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.63 | 26.33 | 20.53 | 3.81 |
| 1.78 | 22.35 | 18.76 | 3.45 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – OCT 31, 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 | 2.59 | 25.06 | 18.20 | 18.30 | 15.19 | 0.02 | 0.52 | 0.58 | 0.77 | 32.41 | 2020-02-19–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.31 | 16.83 | 17.80 | 15.00 | 0.24 | 0.60 | 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)

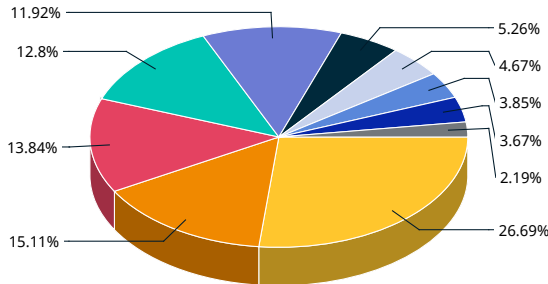
INDEX CHARACTERISTICS

| | MSCI World SRI Filtered PAB | MSCI World |
|-------------------------------|-----------------------------|------------|
| Number of Constituents | 326 | 1,409 |
| Weight (%) | | |
| Largest | 4.95 | 4.80 |
| Smallest | 0.00 | 0.00 |
| Average | 0.31 | 0.07 |
| Median | 0.15 | 0.03 |

TOP 10 CONSTITUENTS

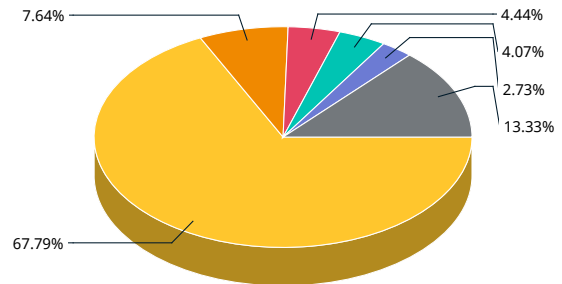
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------|---------|---------------|----------------------|-------------|
| NVIDIA | US | 4.95 | 4.77 | Info Tech |
| TESLA | US | 4.60 | 1.05 | Cons Discr |
| MICROSOFT CORP | US | 4.45 | 4.19 | Info Tech |
| ASML HLDG | NL | 2.90 | 0.39 | Info Tech |
| HOME DEPOT | US | 2.43 | 0.57 | Cons Discr |
| ADOBE | US | 2.25 | 0.31 | Info Tech |
| NOVO NORDISK B | DK | 2.08 | 0.52 | Health Care |
| TEXAS INSTRUMENTS | US | 2.07 | 0.27 | Info Tech |
| INTUIT | US | 1.75 | 0.25 | Info Tech |
| APPLIED MATERIALS | US | 1.60 | 0.22 | Info Tech |
| Total | | 29.07 | 12.53 | |

SECTOR WEIGHTS



- Information Technology 26.69%
- Financials 15.11%
- Consumer Discretionary 13.84%
- Industrials 12.8%
- Health Care 11.92%
- Consumer Staples 5.26%
- Communication Services 4.67%
- Materials 3.85%
- Real Estate 3.67%
- Utilities 2.19%

COUNTRY WEIGHTS



- United States 67.79%
- Japan 7.64%
- Netherlands 4.44%
- Canada 4.07%
- France 2.73%
- Other 13.33%

* 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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