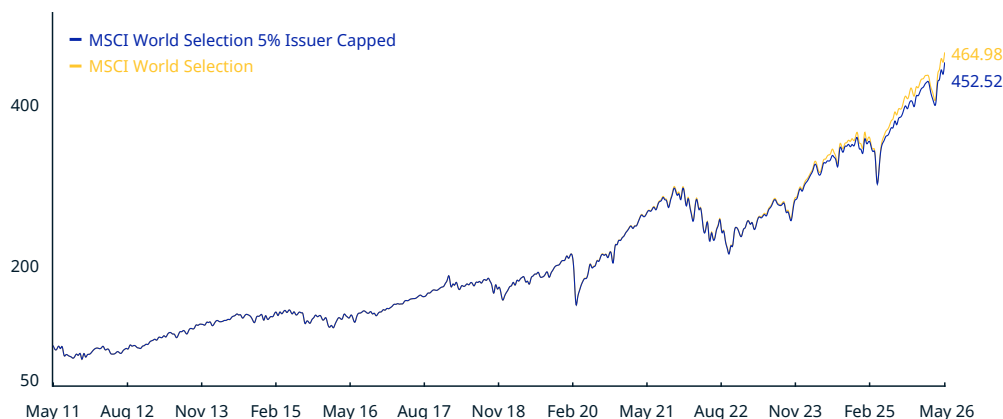


MSCI World Selection 5% Issuer Capped Index (USD)

The MSCI World Selection 5% Issuer Capped Index captures large and mid-cap stocks across 23 Developed Markets (DM) countries*. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI World Selection Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI Solutions.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI World Selection 5% Issuer Capped | MSCI World Selection |
|------|---------------------------------------|----------------------|
| 2025 | 19.91 | 20.92 |
| 2024 | 15.87 | 17.29 |
| 2023 | 24.62 | 25.40 |
| 2022 | -19.14 | -19.57 |
| 2021 | 24.08 | 24.70 |
| 2020 | 15.12 | 15.30 |
| 2019 | 28.12 | 28.15 |
| 2018 | -7.77 | -7.77 |
| 2017 | 20.98 | 20.98 |
| 2016 | 7.25 | 7.25 |
| 2015 | -1.11 | -1.11 |
| 2014 | 4.92 | 4.88 |
| 2013 | 27.56 | 27.56 |
| 2012 | 14.48 | 14.48 |

INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Aug 31, 2010 |
|---------------------------------------|------|------|-------|------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World Selection 5% Issuer Capped | 3.93 | 5.46 | 25.68 | 9.42 | 20.42 | 11.19 | 12.59 | 11.67 | |
| MSCI World Selection | 4.10 | 7.08 | 26.94 | 9.37 | 21.20 | 11.76 | 12.90 | 11.86 | |

FUNDAMENTALS (MAY 29, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.63 | 24.44 | 19.90 | 4.31 |
| 1.50 | 25.12 | 20.17 | 4.71 |

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – MAY 29, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Aug 31, 2010 | MAXIMUM DRAWDOWN | |
|---------------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World Selection 5% Issuer Capped | 0.99 | 0.84 | 12.82 | 13.17 | 15.60 | 14.88 | 1.13 | 0.54 | 0.72 | 0.74 | 33.97 | 2020-02-19–2020-03-23 |
| MSCI World Selection | 1.00 | 0.00 | 3.97 | 13.51 | 15.83 | 14.98 | 1.15 | 0.57 | 0.73 | 0.75 | 33.88 | 2020-02-19–2020-03-23 |

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 Selection 5% Issuer Capped Index (USD)

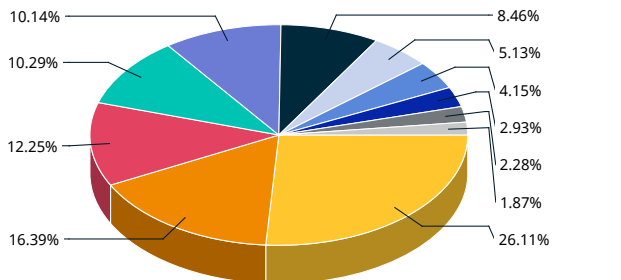
INDEX CHARACTERISTICS

| | MSCI World Selection 5% Issuer Capped | MSCI World Selection |
|-------------------------------|---------------------------------------|----------------------|
| Number of Constituents | 670 | 653 |
| Weight (%) | | |
| Largest | 4.85 | 10.95 |
| Smallest | 0.01 | 0.00 |
| Average | 0.15 | 0.15 |
| Median | 0.06 | 0.05 |

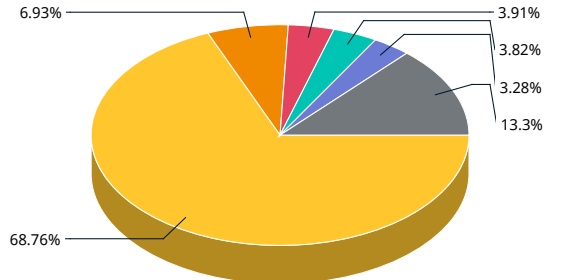
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|---------------|----------------------|-------------|
| NVIDIA | US | 4.85 | 10.95 | Info Tech |
| MICROSOFT CORP | US | 4.82 | 6.79 | Info Tech |
| TESLA | US | 2.98 | 2.63 | Cons Discr |
| ALPHABET A | US | 2.91 | 4.73 | Comm Srvc |
| ALPHABET C | US | 2.41 | 3.91 | Comm Srvc |
| LILLY (ELI) & COMPANY | US | 2.15 | 1.90 | Health Care |
| ADVANCED MICRO DEVICES | US | 2.03 | 1.79 | Info Tech |
| ASML HLDG | NL | 1.52 | 1.34 | Info Tech |
| VISA A | US | 1.33 | 1.17 | Financials |
| JOHNSON & JOHNSON | US | 1.31 | 1.16 | Health Care |
| Total | | 26.32 | 36.37 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Information Technology 26.11%
- Financials 16.39%
- Industrials 12.25%
- Consumer Discretionary 10.29%
- Health Care 10.14%
- Communication Services 8.46%
- Consumer Staples 5.13%
- Materials 4.15%
- Energy 2.93%
- Real Estate 2.28%
- Utilities 1.87%

- United States 68.76%
- Japan 6.93%
- Canada 3.91%
- United Kingdom 3.82%
- France 3.28%
- Other 13.3%

The MSCI ESG Indexes use ratings and other data supplied by MSCI Solutions LLC, 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 ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI World Selection 5% Issuer Capped Index was launched on Oct 06, 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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