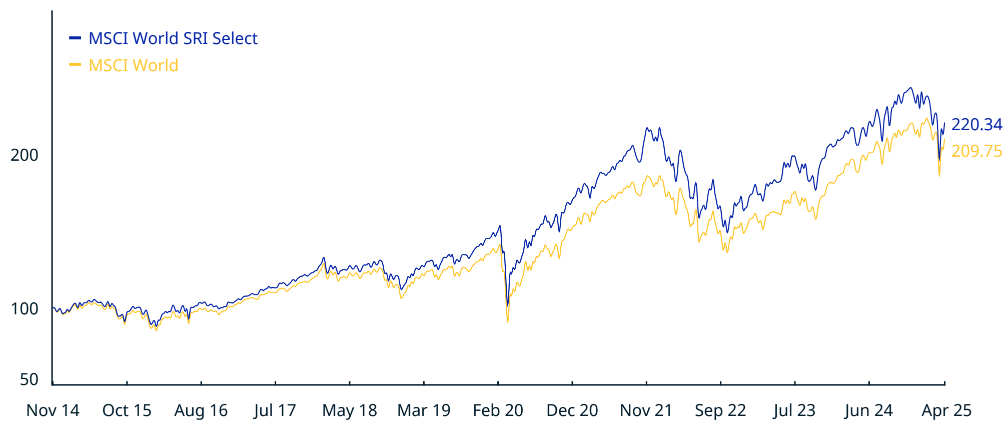
MSCI World SRI Select Index (USD)

The MSCI World SRI Select Index is based on the MSCI World, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. 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.

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

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (USD) (NOV 2014 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Select	MSCI World
2024	12.50	17.00
2023	26.17	21.77
2022	-24.25	-19.46
2021	24.96	20.14
2020	18.87	14.06
2019	27.84	25.19
2018	-8.58	-10.44
2017	20.77	20.11
2016	4.93	5.32
2015	-0.23	-2.74

INDEX PERFORMANCE — PRICE RETURNS (%) (APR 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World SRI Select	0.66	-5.65	6.19	-5.19	6.70	10.76	7.83	7.86
MSCI World	0.74	-4.72	10.60	-1.41	9.35	12.23	7.47	7.36

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – APR 30, 2025)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	(%)	Period YYYY-MM-DD
MSCI World SRI Select	1.00	2.95	30.33	16.82	16.92	15.39	0.21	0.53	0.44	0.45	32.18	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.39	15.88	15.75	15.07	0.37	0.65	0.42	0.43	34.20	2020-02-12—2020-03-23

[1] Last 12 months [2] Based on monthly price returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World SRI Select Index (USD)

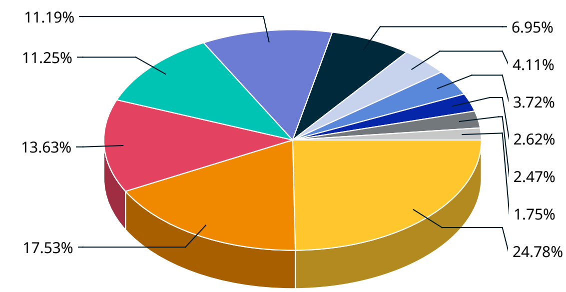
INDEX CHARACTERISTICS

	MSCI World SRI Select	MSCI World
Number of Constituents	380	1,352
	Weight (%)	
Largest	15.71	4.66
Smallest	0.02	0.00
Average	0.26	0.07
Median	0.12	0.03

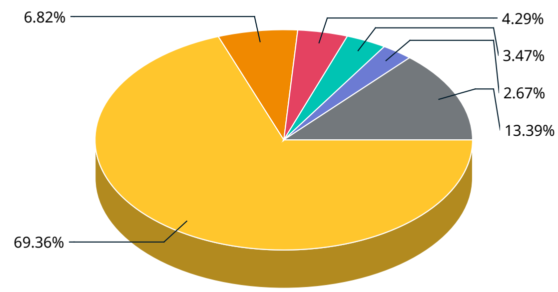
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	15.71	3.89	Info Tech
TESLA	US	4.80	1.19	Cons Discr
HOME DEPOT	US	2.11	0.52	Cons Discr
COCA COLA (THE)	US	1.75	0.43	Cons Staples
ASML HLDG	NL	1.54	0.38	Info Tech
NOVO NORDISK B	DK	1.26	0.31	Health Care
PEPSICO	US	1.10	0.27	Cons Staples
VERIZON COMMUNICATIONS	US	1.09	0.27	Comm Srvcs
INTUIT	US	1.03	0.26	Info Tech
BOOKING HOLDINGS	US	0.99	0.25	Cons Discr
Total		31.37	7.77	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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, the UK and the US.

The MSCI World SRI Select Index was launched on Aug 25, 2017. 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 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.