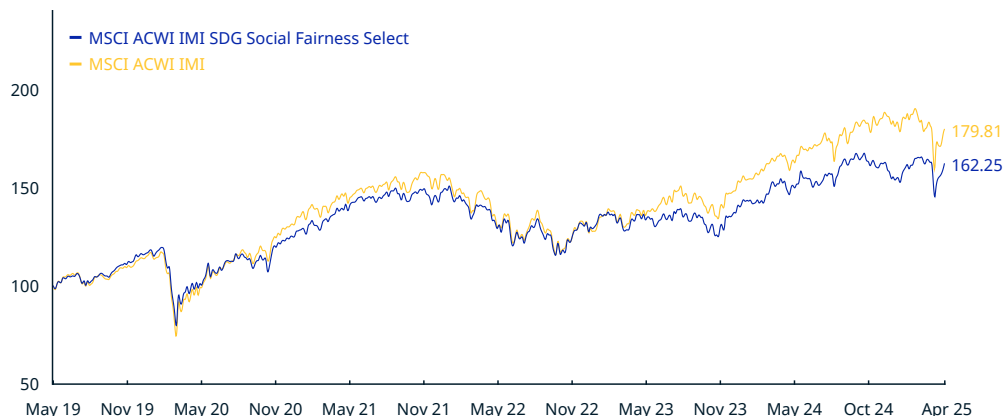


MSCI ACWI IMI SDG Social Fairness Select Index (USD)

The MSCI ACWI IMI SDG Social Fairness Select Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with positive contribution to SDGs* 1, 2, 4, 5, 8, and 10 through their products or services.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2019 – APR 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI ACWI IMI SDG Social Fairness Select | MSCI ACWI IMI |
|------|--|---------------|
| 2024 | 7.68 | 16.37 |
| 2023 | 10.79 | 21.58 |
| 2022 | -13.09 | -18.40 |
| 2021 | 18.21 | 18.22 |
| 2020 | 8.69 | 16.25 |

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 28, 2019 |
|--|------|-------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI ACWI IMI SDG Social Fairness Select | 0.52 | 0.67 | 8.42 | 4.97 | 6.48 | 9.89 | na | 8.51 | |
| MSCI ACWI IMI | 0.94 | -3.83 | 11.07 | -0.68 | 9.63 | 12.85 | na | 10.40 | |

FUNDAMENTALS (APR 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.03 | 16.95 | 14.31 | 2.13 |
| 1.99 | 20.35 | 16.89 | 2.79 |

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 28, 2019 | MAXIMUM DRAWDOWN | |
|--|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI ACWI IMI SDG Social Fairness Select | 49.22 | 14.36 | 14.30 | na | 0.21 | 0.55 | na | 0.46 | 31.88 | 2020-02-17–2020-03-23 |
| MSCI ACWI IMI | 2.30 | 15.64 | 15.40 | na | 0.39 | 0.69 | na | 0.54 | 34.52 | 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 ACWI IMI SDG Social Fairness Select Index (USD)

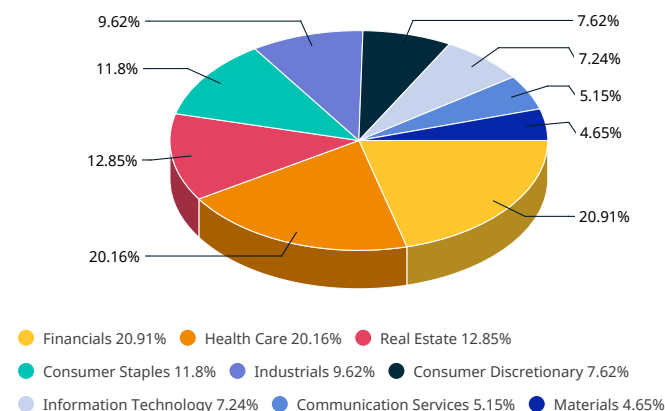
INDEX CHARACTERISTICS

| | MSCI ACWI IMI SDG Social Fairness Select |
|-------------------------------|---|
| Number of Constituents | 229 |
| | Mkt Cap (USD Millions) |
| Index | 7,495,253.13 |
| Largest | 335,173.26 |
| Smallest | 177.35 |
| Average | 32,730.36 |
| Median | 10,553.84 |

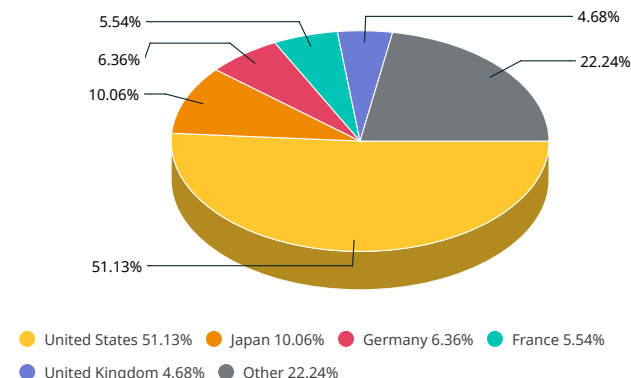
TOP 10 CONSTITUENTS

| | Country | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) | Sector |
|--------------------------|---------|--|------------------|-------------|
| SIEMENS | DE | 335.17 | 4.47 | Industrials |
| CISCO SYSTEMS | US | 308.97 | 4.12 | Info Tech |
| AIR LIQUIDE | FR | 308.36 | 4.11 | Materials |
| BANK OF AMERICA CORP | US | 296.28 | 3.95 | Financials |
| LOWE'S COS | US | 281.60 | 3.76 | Cons Discr |
| SUMITOMO MITSUI FINL GRP | JP | 251.14 | 3.35 | Financials |
| WELLTOWER INC | US | 245.20 | 3.27 | Real Estate |
| DELL TECHNOLOGIES C | US | 233.96 | 3.12 | Info Tech |
| INTESA SANPAOLO | IT | 219.99 | 2.94 | Financials |
| LILLY (ELI) & COMPANY | US | 188.56 | 2.52 | Health Care |
| Total | | 2,669.22 | 35.61 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



*SDGs 1, 2, 4, 5, 8, and 10 refer to six of the 17 United Nations Sustainable Development Goals, as part of the 2030 Agenda for Sustainable Development

The MSCI ACWI IMI SDG Social Fairness Select Index was launched on Aug 09, 2023. 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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