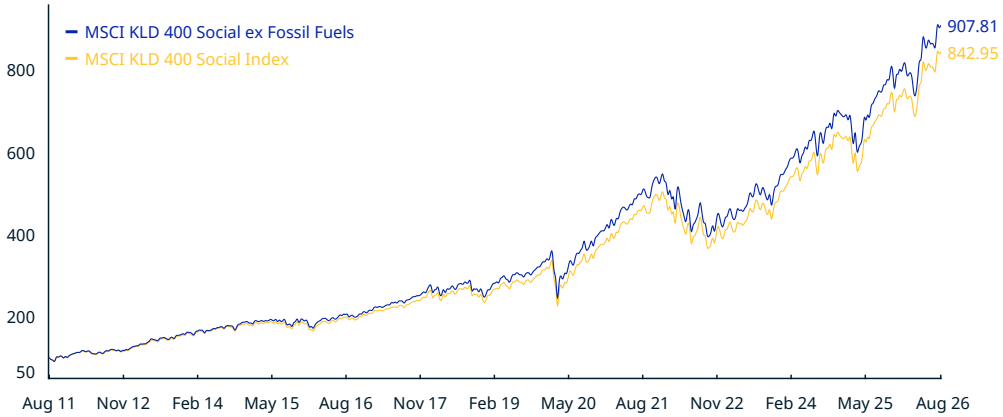
MSCI KLD 400 Social ex Fossil Fuels Index (USD)

The **MSCI KLD 400 Social ex Fossil Fuels Index** comprises companies with high Environmental, Social and Governance (ESG) ratings and excludes companies involved in Alcohol, Gambling, Tobacco, Military Weapons, Civilian Firearms, Nuclear Power, Adult Entertainment, and Genetically Modified Organisms (GMO). It is a free float-adjusted market capitalization index designed to provide exposure to U.S. companies that have positive ESG characteristics and reduce exposure to fossil fuels. It excludes securities in these GICS sub industries: Integrated Oil & Gas, Oil & Gas Exploration & Production, Oil & Gas Refining & Marketing, Oil & Gas Drilling, Oil & Gas Equipment & Services, Oil & Gas Storage & Transportation, Electric utilities, Gas utilities, Multi-utilities Independent Power Producers & Energy and Traders.

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

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (AUG 2011 – AUG 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI KLD 400 Social ex Fossil Fuels	MSCI KLD 400 Social Index
2025	18.34	18.23
2024	23.33	22.80
2023	29.28	28.63
2022	-22.24	-21.48
2021	31.45	31.63
2020	23.78	21.11
2019	32.49	31.63
2018	-2.76	-3.50
2017	23.57	21.61
2016	9.97	10.92
2015	2.33	0.94
2014	13.78	12.72
2013	36.67	36.20
2012	14.17	13.24

INDEX PERFORMANCE — GROSS RETURNS (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 27, 2009
MSCI KLD 400 Social ex Fossil Fuels	4.23	3.68	21.79	13.98	20.98	12.25	16.03	16.96
MSCI KLD 400 Social Index	3.97	3.12	22.69	14.92	21.11	12.45	15.60	16.56

FUNDAMENTALS (AUG 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI KLD 400 Social ex Fossil Fuels	1.09	26.19	20.85	6.71
MSCI KLD 400 Social Index	1.14	26.00	20.60	6.52

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – AUG 31, 2026)

				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 Feb 27, 2009	(%)	Period YYYY-MM-DD
MSCI KLD 400 Social ex Fossil Fuels	0.99	0.96	3.25	14.78	17.29	15.99	1.06	0.55	0.86	1.03	32.89	2020-02-19—2020-03-23
MSCI KLD 400 Social Index	1.00	0.00	2.84	14.64	17.17	16.06	1.08	0.56	0.84	1.01	33.87	2020-02-19—2020-03-23

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

MSCI KLD 400 Social ex Fossil Fuels Index (USD)

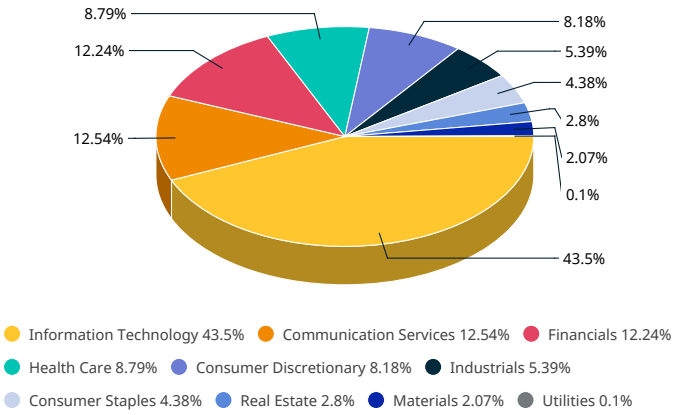
INDEX CHARACTERISTICS

	MSCI KLD 400 Social ex Fossil Fuels	MSCI KLD 400 Social Index
Number of Constituents	333	399
	Weight (%)	
Largest	15.93	14.25
Smallest	0.00	0.00
Average	0.30	0.25
Median	0.08	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	15.93	14.25	Info Tech
MICROSOFT CORP	11.19	10.00	Info Tech
ALPHABET A	6.18	5.52	Comm Srvcs
ALPHABET C	4.85	4.33	Comm Srvcs
TESLA	3.24	2.89	Cons Discr
ADVANCED MICRO DEVICES	2.40	2.15	Info Tech
VISA A	1.99	1.78	Financials
MASTERCARD A	1.51	1.35	Financials
ABBVIE	1.42	1.27	Health Care
INTEL CORP	1.23	1.10	Info Tech
Total	49.92	44.64	

SECTOR WEIGHTS



On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI KLD 400 Social ex Fossil Fuels Index was launched on Nov 30, 2015. 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.

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