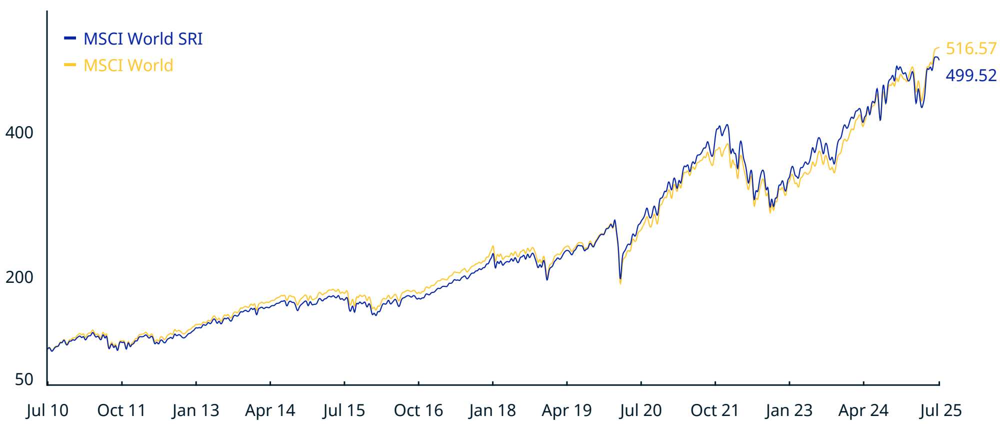
MSCI World SRI Index (USD)

The MSCI World SRI Index 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 — GROSS RETURNS (USD) (JUL 2010 – JUL 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI	MSCI World
2024	14.43	19.19
2023	28.47	24.42
2022	-22.12	-17.73
2021	27.62	22.35
2020	20.48	16.50
2019	30.54	28.40
2018	-6.17	-8.20
2017	24.34	23.07
2016	8.36	8.15
2015	-1.05	-0.32
2014	4.45	5.50
2013	28.04	27.37
2012	13.95	16.54
2011	-5.01	-5.02

INDEX PERFORMANCE — GROSS RETURNS (%) (JUL 31, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI World SRI	-0.21	11.67	10.51	6.58	13.49	12.74	11.41	8.16
MSCI World	1.31	12.04	16.22	11.19	16.37	14.31	11.17	7.85

FUNDAMENTALS (JUL 31, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World SRI	1.59	26.25	20.28	4.14
MSCI World	1.69	23.68	19.92	3.69

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – JUL 31, 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 Sep 28, 2007	(%)	Period YYYY-MM-DD
MSCI World SRI	0.99	2.61	19.85	15.59	16.94	15.40	0.60	0.63	0.65	0.47	55.57	2007-10-31—2009-03-09
MSCI World	1.00	0.00	2.37	14.62	15.79	15.14	0.80	0.75	0.64	0.46	57.46	2007-10-31—2009-03-09

[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

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI World SRI Index was launched on Jun 28, 2011. 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.

INDEX CHARACTERISTICS

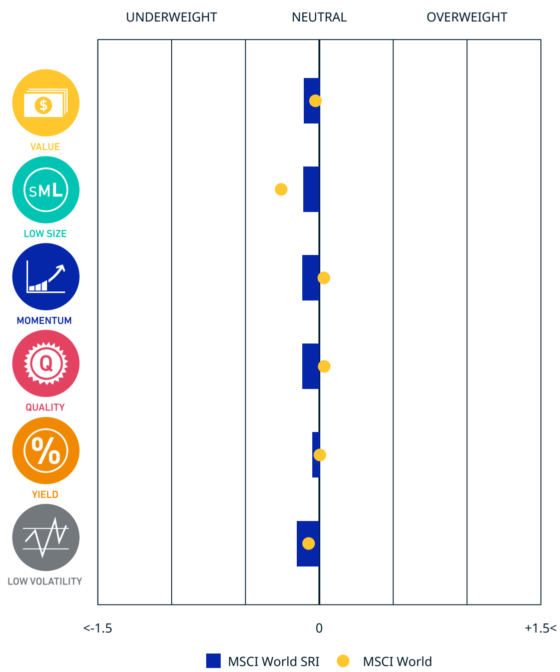
	MSCI World SRI	MSCI World
Number of Constituents	386	1,322
	Weight (%)	
Largest	11.00	5.69
Smallest	0.01	0.00
Average	0.26	0.08
Median	0.12	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	11.00	5.69	Info Tech
TESLA	US	4.55	1.17	Cons Discr
HOME DEPOT	US	2.07	0.48	Cons Discr
ADVANCED MICRO DEVICES	US	1.62	0.38	Info Tech
COCA COLA (THE)	US	1.57	0.36	Cons Staples
INTUIT	US	1.24	0.29	Info Tech
ASML HLDG	NL	1.22	0.36	Info Tech
DISNEY (WALT)	US	1.22	0.28	Comm Srvcs
SERVICENOW	US	1.11	0.26	Info Tech
PEPSICO	US	1.07	0.25	Cons Staples
Total		26.69	9.52	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

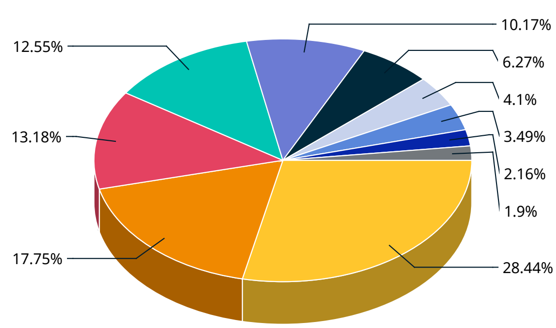
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

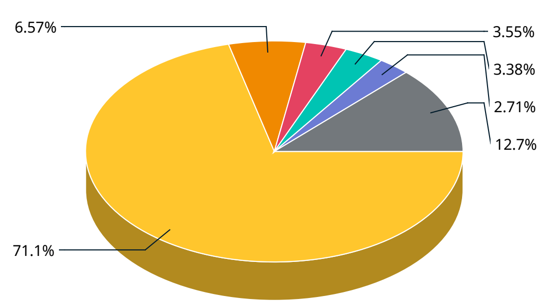
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



Information Technology 28.44% · Financials 17.75% · Consumer Discretionary 13.18% · Industrials 12.55% · Health Care 10.17% · Consumer Staples 6.27% · Communication Services 4.1% · Materials 3.49% · Real Estate 2.16% · Utilities 1.9%

COUNTRY WEIGHTS



United States 71.1% · Japan 6.57% · United Kingdom 3.55% · Canada 3.38% · Switzerland 2.71% · Other 12.7%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.