

MSCI ACWI Select Screened Index (USD)

The MSCI ACWI Select Screened Index is based on the MSCI ACWI Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2015 – JUN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI ACWI Select Screened | MSCI ACWI |
|------|---------------------------|-----------|
| 2025 | 20.59 | 20.60 |
| 2024 | 16.37 | 15.73 |
| 2023 | 21.63 | 20.09 |
| 2022 | -21.14 | -19.80 |
| 2021 | 17.07 | 16.80 |
| 2020 | 16.54 | 14.33 |
| 2019 | 24.83 | 24.05 |
| 2018 | -10.84 | -11.18 |
| 2017 | 22.09 | 21.62 |
| 2016 | 5.59 | 5.63 |

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 30, 2015 |
|---------------------------|-------|-------|-------|-------|------------|------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 30, 2015 | |
| MSCI ACWI Select Screened | -0.84 | 15.69 | 22.56 | 10.47 | 18.27 | 9.34 | 11.33 | 10.41 | |
| MSCI ACWI | -0.91 | 14.46 | 22.07 | 10.43 | 17.95 | 9.25 | 10.87 | 10.03 | |

FUNDAMENTALS (JUN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.48 | 23.94 | 17.96 | 3.95 |
| 1.57 | 23.64 | 17.78 | 3.86 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JUN 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 30, 2015 | MAXIMUM DRAWDOWN | |
|---------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI ACWI Select Screened | 1.01 | 0.74 | 5.91 | 13.19 | 15.46 | 14.94 | 0.99 | 0.43 | 0.64 | 0.59 | 33.29 | 2020-02-12–2020-03-23 |
| MSCI ACWI | 1.00 | 0.00 | 3.21 | 12.64 | 15.06 | 14.76 | 1.01 | 0.43 | 0.61 | 0.57 | 33.90 | 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 ACWI Select Screened Index (USD)

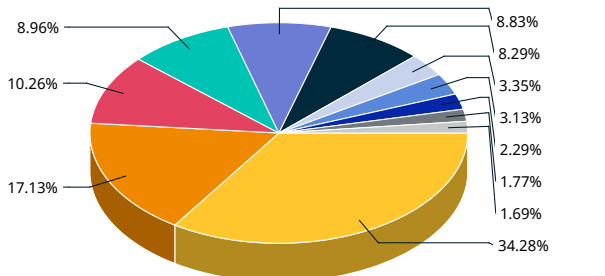
INDEX CHARACTERISTICS

| | MSCI ACWI Select Screened | MSCI ACWI |
|-------------------------------|------------------------------|-----------|
| Number of Constituents | 2,143 | 2,461 |
| | Weight (%) | |
| Largest | 4.89 | 4.55 |
| Smallest | 0.00 | 0.00 |
| Average | 0.05 | 0.04 |
| Median | 0.01 | 0.01 |

TOP 10 CONSTITUENTS

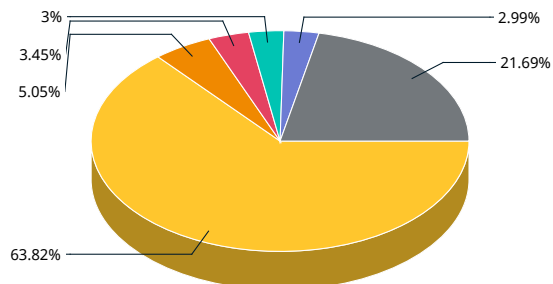
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|---------------|----------------------|------------|
| NVIDIA | US | 4.89 | 4.55 | Info Tech |
| APPLE | US | 4.50 | 4.19 | Info Tech |
| MICROSOFT CORP | US | 2.78 | 2.59 | Info Tech |
| AMAZON.COM | US | 2.44 | 2.27 | Cons Discr |
| ALPHABET A | US | 2.20 | 2.05 | Comm Svcs |
| TAIWAN SEMICONDUCTOR MFG | TW | 1.92 | 1.84 | Info Tech |
| BROADCOM | US | 1.80 | 1.67 | Info Tech |
| ALPHABET C | US | 1.73 | 1.61 | Comm Svcs |
| MICRON TECHNOLOGY | US | 1.38 | 1.28 | Info Tech |
| META PLATFORMS A | US | 1.31 | 1.22 | Comm Svcs |
| Total | | 24.94 | 23.28 | |

SECTOR WEIGHTS



- Information Technology 34.28%
- Financials 17.13%
- Industrials 10.26%
- Consumer Discretionary 8.96%
- Health Care 8.83%
- Communication Services 8.29%
- Materials 3.35%
- Consumer Staples 3.13%
- Energy 2.29%
- Utilities 1.77%
- Real Estate 1.69%

COUNTRY WEIGHTS



- United States 63.82%
- Japan 5.05%
- Taiwan 3.45%
- South Korea 3%
- United Kingdom 2.99%
- Other 21.69%

* 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI ACWI Select Screened Index was launched on Jun 07, 2021. 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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