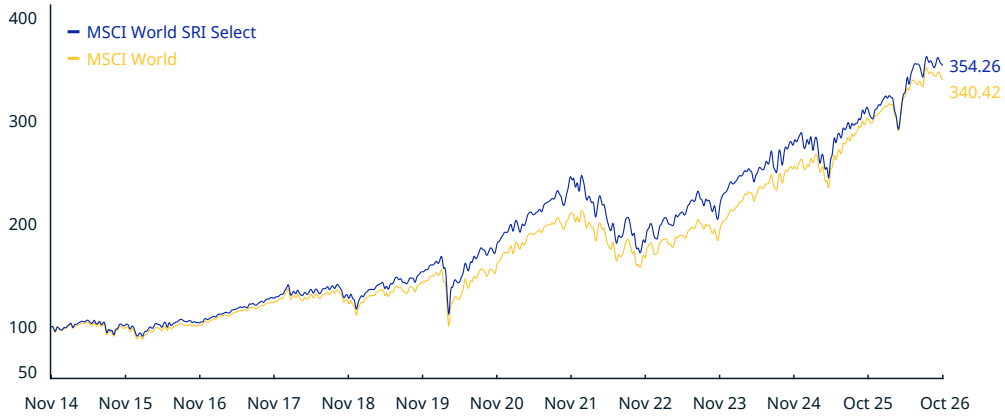
MSCI World SRI Select Index (USD)

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 — NET RETURNS (USD) (NOV 2014 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Select	MSCI World
2025	14.09	21.09
2024	13.96	18.67
2023	28.09	23.79
2022	-23.13	-18.14
2021	26.56	21.82
2020	20.70	15.90
2019	30.26	27.67
2018	-6.83	-8.71
2017	23.06	22.40
2016	7.08	7.51
2015	1.53	-0.87

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World SRI Select	-0.57	2.77	13.18	13.09	19.45	8.13	12.99	11.18
MSCI World	-0.77	0.58	12.11	10.89	22.28	10.49	12.95	10.81

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – OCT 30, 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 Nov 25, 2014	(%)	Period YYYY-MM-DD
MSCI World SRI Select	1.01	3.57	17.32	13.81	16.51	15.49	1.04	0.33	0.71	0.64	32.05	2020-02-19—2020-03-23
MSCI World	1.00	0.00	3.18	11.63	14.93	14.86	1.42	0.50	0.73	0.64	34.03	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 World SRI Select Index (USD)

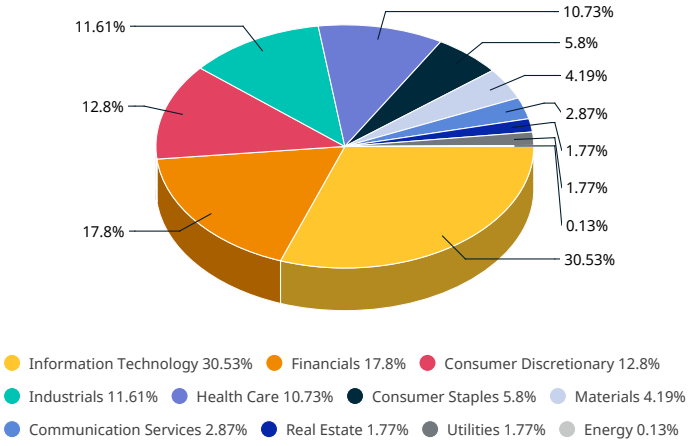
INDEX CHARACTERISTICS

	MSCI World SRI Select	MSCI World
Number of Constituents	368	1,248
	Weight (%)	
Largest	9.04	5.65
Smallest	0.01	0.00
Average	0.27	0.08
Median	0.12	0.03

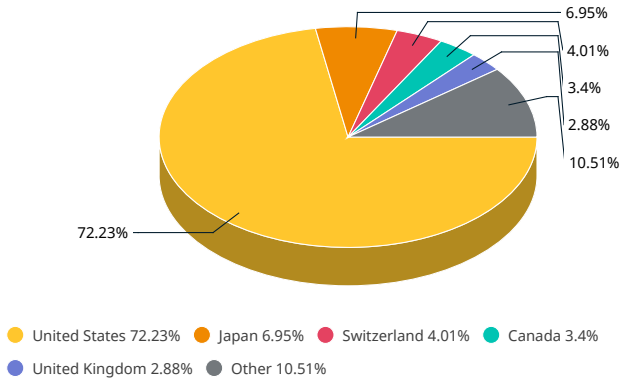
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	9.04	5.25	Info Tech
TESLA	US	5.28	1.28	Cons Discr
ADVANCED MICRO DEVICES	US	3.80	0.92	Info Tech
VISA A	US	3.17	0.77	Financials
COCA COLA (THE)	US	1.68	0.41	Cons Staples
HOME DEPOT	US	1.52	0.37	Cons Discr
ASML HLDG	NL	1.47	0.68	Info Tech
APPLIED MATERIALS	US	1.43	0.35	Info Tech
LAM RESEARCH CORP	US	1.38	0.33	Info Tech
PALO ALTO NETWORKS	US	1.38	0.33	Info Tech
Total		30.15	10.68	

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.

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