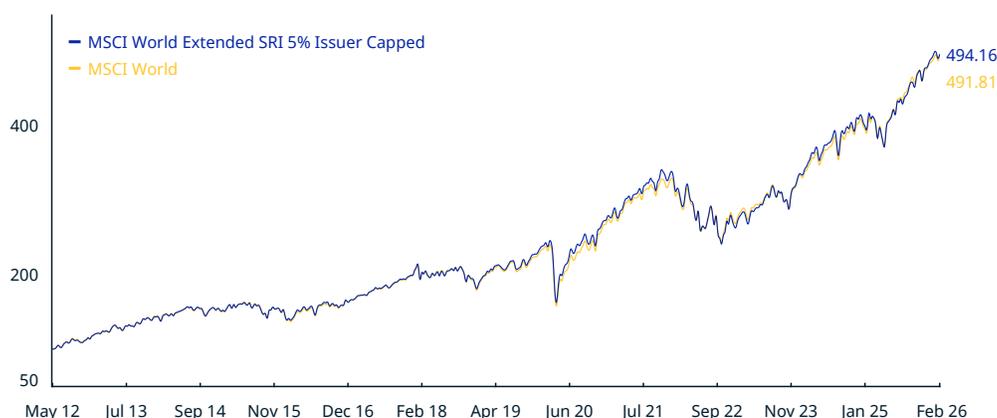


MSCI World Extended SRI 5% Issuer Capped Index (USD)

The MSCI World Extended SRI 5% Issuer Capped Index captures large and mid-cap stocks across 23 Developed Markets (DM) countries* of the world. The Index is a benchmark for investors seeking exposure to companies with strong sustainability profiles while avoiding products whose social or environmental impact is considered to be negative by values investors. The index is a capped version of the MSCI World Extended SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. The index is part of the MSCI Global Socially Responsible Investment (SRI) Index series. 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) (MAY 2012 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Extended SRI 5% Issuer Capped	MSCI World
2025	20.34	21.09
2024	19.29	18.67
2023	27.23	23.79
2022	-22.01	-18.14
2021	22.57	21.82
2020	16.30	15.90
2019	28.21	27.67
2018	-7.71	-8.71
2017	22.34	22.40
2016	7.10	7.51
2015	-0.65	-0.87
2014	5.90	4.94
2013	26.63	26.68

INDEX PERFORMANCE – NET RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI World Extended SRI 5% Issuer Capped	0.30	3.77	22.32	3.03	21.53	12.20	13.21	12.32	
MSCI World	0.73	3.82	21.33	2.99	20.58	12.46	13.28	12.28	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.60	23.99	19.43	4.13
1.58	24.13	19.91	3.93

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – FEB 27, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Extended SRI 5% Issuer Capped	1.00	1.54	21.30	11.41	15.15	14.69	1.36	0.62	0.77	0.80	33.32	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	10.81	14.35	14.53	1.36	0.67	0.78	0.80	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 Extended SRI 5% Issuer Capped Index (USD)

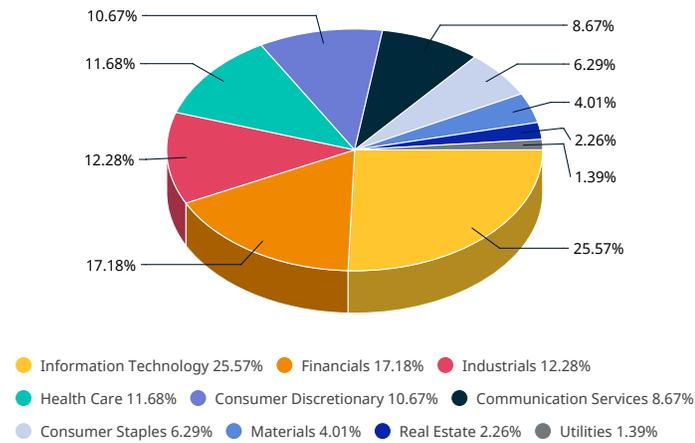
INDEX CHARACTERISTICS

	MSCI World Extended SRI 5% Issuer Capped	MSCI World
Number of Constituents	632	1,319
Weight (%)		
Largest	3.38	5.05
Smallest	0.01	0.00
Average	0.16	0.08
Median	0.06	0.03

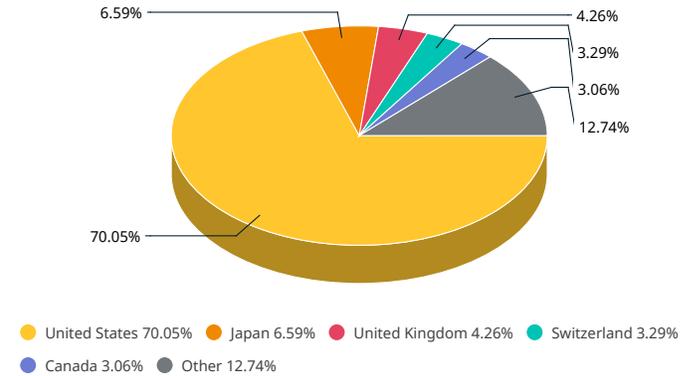
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	3.38	5.05	Info Tech
BROADCOM	US	3.33	1.68	Info Tech
AMAZON.COM	US	3.18	2.36	Cons Discr
MICROSOFT CORP	US	2.84	3.25	Info Tech
ALPHABET A	US	2.71	2.13	Comm Srvcs
ALPHABET C	US	2.54	1.78	Comm Srvcs
LILLY (ELI) & COMPANY	US	2.10	0.99	Health Care
JOHNSON & JOHNSON	US	1.48	0.70	Health Care
VISA A	US	1.35	0.64	Financials
ASML HLDG	NL	1.18	0.66	Info Tech
Total		24.10	19.25	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

The MSCI World Extended SRI 5% Issuer Capped Index was launched on Jun 10, 2019. 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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