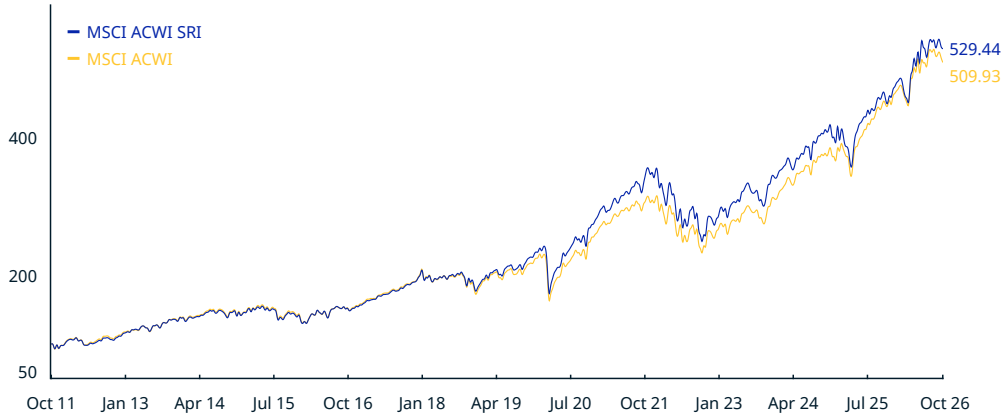
MSCI ACWI SRI Index (USD)

The MSCI ACWI SRI Index includes large and mid cap stocks across 23 Developed Markets (DM) countries and 24 Emerging Markets (EM) 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) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI SRI	MSCI ACWI
2025	16.39	22.87
2024	15.15	18.02
2023	26.20	22.81
2022	-22.08	-17.96
2021	24.46	19.04
2020	21.41	16.82
2019	29.22	27.30
2018	-6.53	-8.93
2017	25.35	24.62
2016	8.88	8.48
2015	-2.22	-1.84
2014	4.51	4.71
2013	24.63	23.44
2012	14.74	16.80

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

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2011	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI SRI	-1.48	2.01	14.04	13.64	20.59	8.82	13.39	10.76	1.57	23.87	17.06	4.24
MSCI ACWI	-1.62	-0.06	12.75	11.53	22.82	10.60	12.93	10.39	1.61	20.82	15.64	3.71

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – 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 May 31, 2011	(%)	Period YYYY-MM-DD
MSCI ACWI SRI	0.99	2.95	17.77	13.72	16.27	15.28	1.12	0.37	0.74	0.67	32.64	2020-02-19—2020-03-23
MSCI ACWI	1.00	0.00	3.40	11.87	14.85	14.73	1.43	0.50	0.73	0.65	33.69	2020-02-12—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

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. 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 ACWI SRI Index was launched on Mar 24, 2014. 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

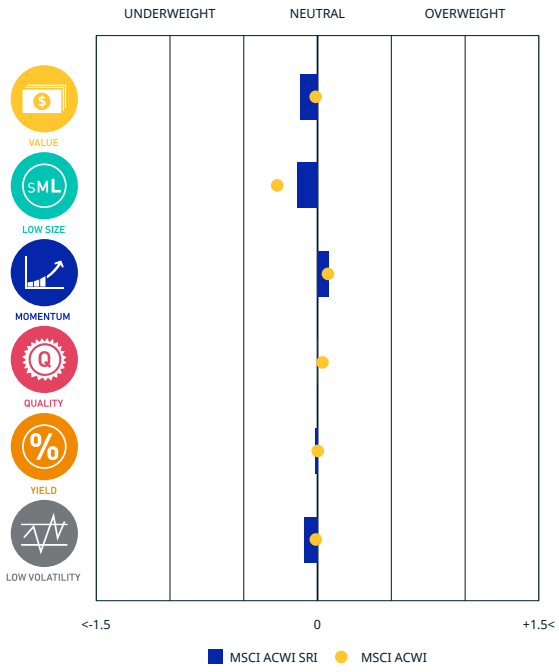
	MSCI ACWI SRI	MSCI ACWI
Number of Constituents	585	2,413
	Weight (%)	
Largest	7.97	5.02
Smallest	0.00	0.00
Average	0.17	0.04
Median	0.06	0.01

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.97	4.66	Info Tech
TESLA	US	4.66	1.13	Cons Discr
ADVANCED MICRO DEVICES	US	3.35	0.82	Info Tech
VISA A	US	2.80	0.68	Financials
TAIWAN SEMICONDUCTOR MFG	TW	2.32	1.78	Info Tech
COCA COLA (THE)	US	1.48	0.36	Cons Staples
HOME DEPOT	US	1.34	0.33	Cons Discr
ASML HLDG	NL	1.29	0.61	Info Tech
APPLIED MATERIALS	US	1.26	0.31	Info Tech
LAM RESEARCH CORP	US	1.22	0.30	Info Tech
Total		27.70	10.96	

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

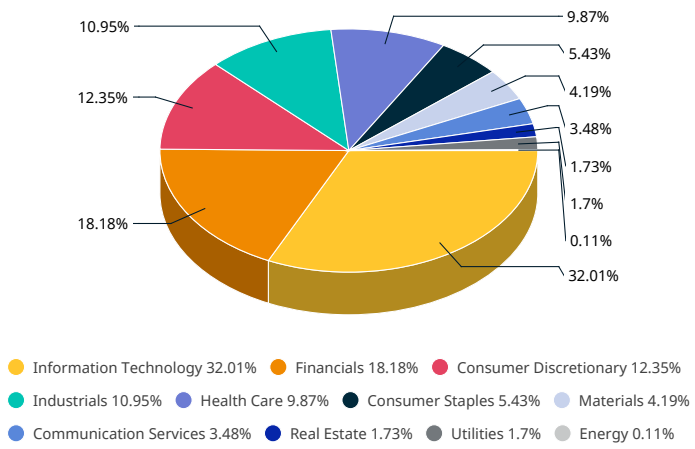
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

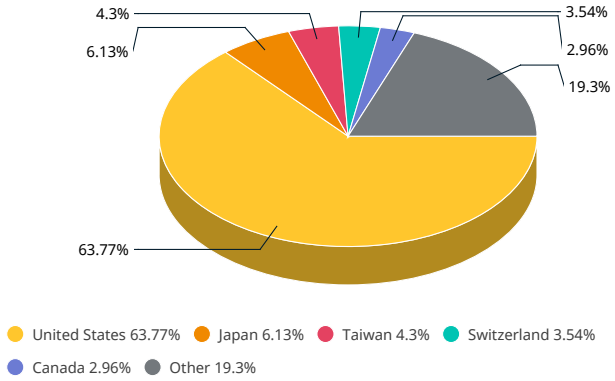
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

SECTOR WEIGHTS



COUNTRY WEIGHTS



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.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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