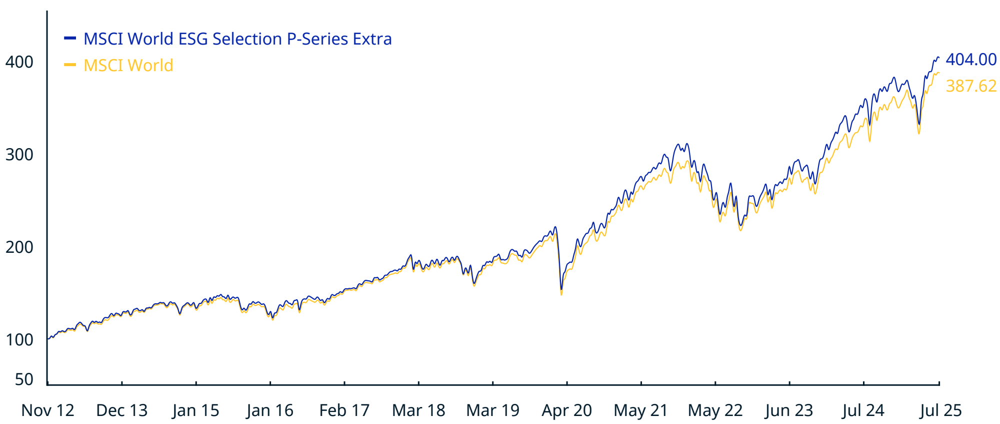
MSCI World ESG Selection P-Series Extra Index (USD)

The MSCI World ESG Selection P-Series Extra Index is based on the parent index, MSCI World Index which covers large and mid-cap stocks across 23 developed markets (DM) countries*. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI World Index.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2012 – JUL 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Selection P-Series Extra	MSCI World
2024	18.57	18.67
2023	26.39	23.79
2022	-20.88	-18.14
2021	25.91	21.82
2020	16.55	15.90
2019	28.50	27.67
2018	-8.15	-8.71
2017	21.99	22.40
2016	6.97	7.51
2015	-0.06	-0.87
2014	5.10	4.94
2013	27.48	26.68

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2012
MSCI World ESG Selection P-Series Extra	1.49	13.27	13.84	10.00	15.95	13.82	10.82	11.65
MSCI World	1.29	11.91	15.72	10.88	15.83	13.78	10.60	11.28

FUNDAMENTALS (JUL 31, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Selection P-Series Extra	1.46	26.17	21.05	4.54
MSCI World	1.69	23.68	19.92	3.69

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – 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 Nov 30, 2012	(%)	Period YYYY-MM-DD
MSCI World ESG Selection P-Series Extra	1.01	1.69	7.00	15.42	16.28	15.36	0.74	0.71	0.61	0.73	33.69	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.37	14.62	15.78	15.14	0.77	0.72	0.61	0.72	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 ESG Selection P-Series Extra Index (USD)

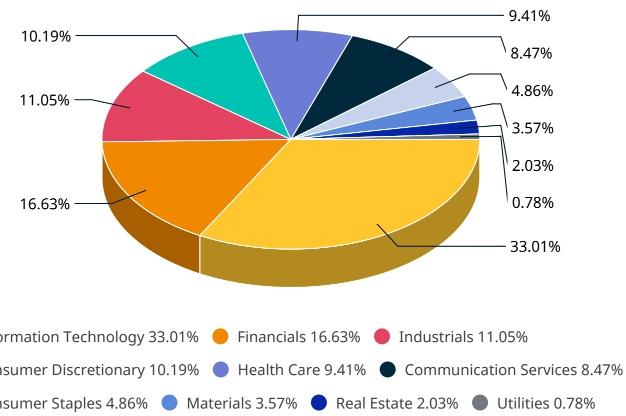
INDEX CHARACTERISTICS

	MSCI World ESG Selection P-Series Extra	MSCI World
Number of Constituents	707	1,322
	Weight (%)	
Largest	11.42	5.69
Smallest	0.00	0.00
Average	0.14	0.08
Median	0.05	0.03

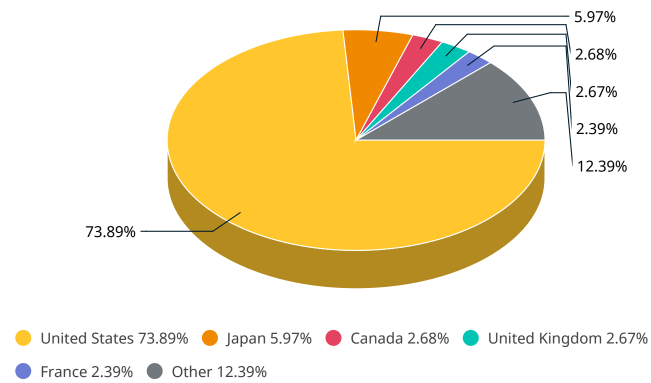
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	11.42	5.69	Info Tech
MICROSOFT CORP	US	9.92	4.94	Info Tech
ALPHABET A	US	2.95	1.47	Comm Srvcs
ALPHABET C	US	2.51	1.25	Comm Srvcs
TESLA	US	2.35	1.17	Cons Discr
VISA A	US	1.57	0.78	Financials
HOME DEPOT	US	0.96	0.48	Cons Discr
PROCTER & GAMBLE CO	US	0.93	0.46	Cons Staples
ABBVIE	US	0.88	0.44	Health Care
SAP	DE	0.80	0.39	Info Tech
Total		34.28	17.08	

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 World ESG Selection P-Series Extra Index was launched on Jan 10, 2018. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.