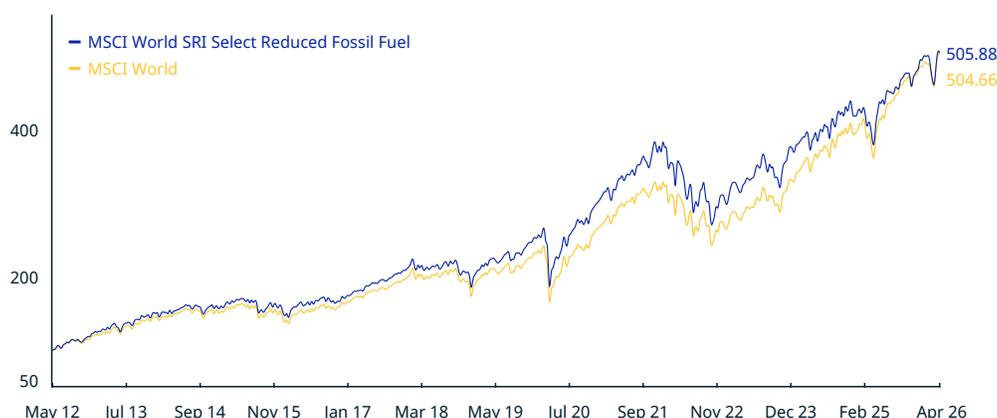


MSCI World SRI Select Reduced Fossil Fuel Index (USD)

The MSCI World SRI Select Reduced Fossil Fuel Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. 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 screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – APR 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI World SRI Select Reduced Fossil Fuel | MSCI World |
|------|---|------------|
| 2025 | 15.15 | 21.09 |
| 2024 | 10.81 | 18.67 |
| 2023 | 24.96 | 23.79 |
| 2022 | -21.37 | -18.14 |
| 2021 | 25.05 | 21.82 |
| 2020 | 21.20 | 15.90 |
| 2019 | 30.14 | 27.67 |
| 2018 | -8.17 | -8.71 |
| 2017 | 24.18 | 22.40 |
| 2016 | 6.21 | 7.51 |
| 2015 | 1.17 | -0.87 |
| 2014 | 5.01 | 4.94 |
| 2013 | 27.83 | 26.68 |

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|---|------|------|-------|------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World SRI Select Reduced Fossil Fuel | 9.18 | 1.48 | 24.16 | 5.16 | 14.90 | 8.81 | 11.99 | 12.35 | |
| MSCI World | 9.59 | 3.36 | 29.16 | 5.68 | 19.70 | 11.29 | 12.65 | 12.33 | |

FUNDAMENTALS (APR 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.72 | 23.97 | 19.06 | 4.04 |
| 1.56 | 24.39 | 19.36 | 4.00 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 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 SRI Select Reduced Fossil Fuel | 1.01 | 2.59 | 25.58 | 13.97 | 16.53 | 15.28 | 0.73 | 0.39 | 0.67 | 0.77 | 32.23 | 2020-02-19–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.30 | 12.64 | 15.11 | 14.85 | 1.12 | 0.56 | 0.72 | 0.79 | 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 Reduced Fossil Fuel Index (USD)

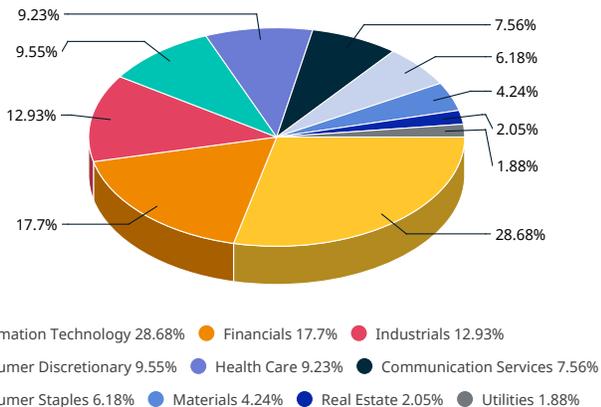
INDEX CHARACTERISTICS

| | MSCI World SRI Select Reduced Fossil Fuel | MSCI World |
|-------------------------------|---|------------|
| Number of Constituents | 367 | 1,310 |
| | Weight (%) | |
| Largest | 8.88 | 5.57 |
| Smallest | 0.00 | 0.00 |
| Average | 0.27 | 0.08 |
| Median | 0.11 | 0.03 |

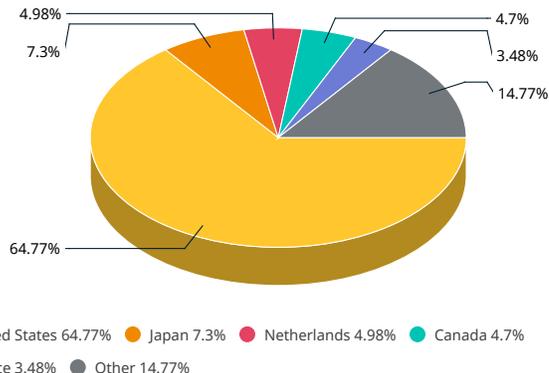
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|---------------|----------------------|--------------|
| NVIDIA | US | 8.88 | 5.57 | Info Tech |
| ASML HLDG | NL | 3.65 | 0.64 | Info Tech |
| TESLA | US | 3.37 | 1.24 | Cons Discr |
| INTEL CORP | US | 2.84 | 0.49 | Info Tech |
| LAM RESEARCH CORP | US | 2.16 | 0.37 | Info Tech |
| VERIZON COMMUNICATIONS | US | 2.09 | 0.23 | Comm Svcs |
| APPLIED MATERIALS | US | 2.08 | 0.36 | Info Tech |
| DISNEY (WALT) | US | 1.91 | 0.21 | Comm Svcs |
| TEXAS INSTRUMENTS | US | 1.70 | 0.29 | Info Tech |
| COCA COLA (THE) | US | 1.63 | 0.37 | Cons Staples |
| Total | | 30.32 | 9.78 | |

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 SRI Select Reduced Fossil Fuel Index was launched on Oct 04, 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

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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