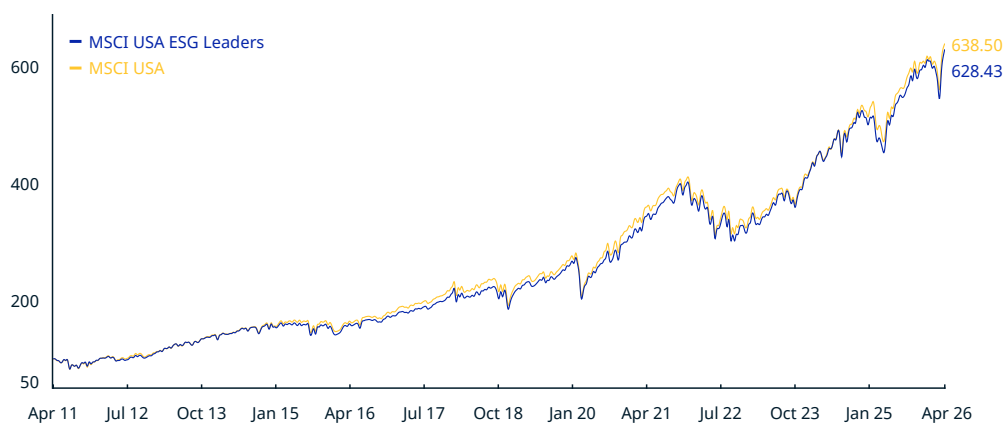


MSCI USA ESG Leaders Index (USD)

The MSCI USA ESG Leaders Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI USA Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to Controversies. The Indexes are derived from the MSCI USA Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. The MSCI USA ESG Leaders Index consists of Large and Mid cap companies in US markets. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, the trend in that rating and the company's industry-adjusted ESG score.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI USA ESG Leaders | MSCI USA |
|------|----------------------|----------|
| 2025 | 18.81 | 17.31 |
| 2024 | 23.12 | 24.58 |
| 2023 | 28.54 | 26.49 |
| 2022 | -20.58 | -19.85 |
| 2021 | 31.18 | 26.45 |
| 2020 | 18.21 | 20.73 |
| 2019 | 30.90 | 30.88 |
| 2018 | -3.67 | -5.04 |
| 2017 | 19.82 | 21.19 |
| 2016 | 10.99 | 10.89 |
| 2015 | -1.95 | 0.69 |
| 2014 | 12.21 | 12.69 |
| 2013 | 32.77 | 31.79 |
| 2012 | 12.63 | 15.33 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Aug 31, 2010 |
|----------------------|-------|------|-------|------|------------|-------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Aug 31, 2010 | |
| MSCI USA ESG Leaders | 11.77 | 3.46 | 33.42 | 5.00 | 21.86 | 12.85 | 14.82 | 14.26 | |
| MSCI USA | 10.48 | 4.07 | 30.30 | 5.39 | 21.39 | 12.20 | 14.68 | 14.55 | |

FUNDAMENTALS (APR 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.09 | 27.97 | 21.99 | 6.73 |
| 1.13 | 28.13 | 21.50 | 5.66 |

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – APR 30, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Aug 31, 2010 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|----------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | | |
| MSCI USA ESG Leaders | 0.99 | 2.00 | 2.77 | 14.44 | 16.66 | 15.61 | 1.12 | 0.61 | 0.82 | 0.89 | 34.37 | 2020-02-19–2020-03-23 |
| MSCI USA | 1.00 | 0.00 | 2.23 | 13.36 | 15.93 | 15.54 | 1.17 | 0.59 | 0.81 | 0.91 | 34.16 | 2020-02-19–2020-03-23 |

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 USA ESG Leaders Index (USD)

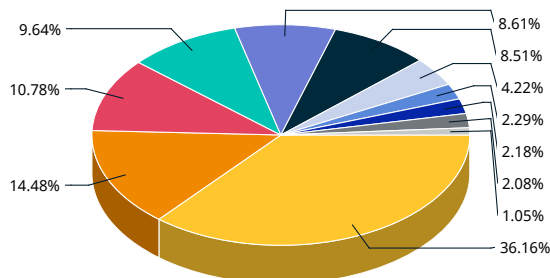
INDEX CHARACTERISTICS

| | MSCI USA ESG Leaders | MSCI USA |
|-------------------------------|----------------------|----------|
| Number of Constituents | 259 | 537 |
| | Weight (%) | |
| Largest | 14.84 | 7.74 |
| Smallest | 0.02 | 0.01 |
| Average | 0.39 | 0.19 |
| Median | 0.13 | 0.06 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------------|----------------------|-------------|
| NVIDIA | 14.84 | 7.74 | Info Tech |
| MICROSOFT CORP | 8.81 | 4.60 | Info Tech |
| ALPHABET A | 6.85 | 3.58 | Comm Svcs |
| ALPHABET C | 5.69 | 2.97 | Comm Svcs |
| TESLA | 3.30 | 1.72 | Cons Discr |
| LILLY (ELI) & COMPANY | 2.30 | 1.20 | Health Care |
| ADVANCED MICRO DEVICES | 1.77 | 0.92 | Info Tech |
| VISA A | 1.70 | 0.89 | Financials |
| JOHNSON & JOHNSON | 1.70 | 0.88 | Health Care |
| INTEL CORP | 1.31 | 0.68 | Info Tech |
| Total | 48.27 | 25.18 | |

SECTOR WEIGHTS



- Information Technology 36.16%
- Communication Services 14.48%
- Financials 10.78%
- Health Care 9.64%
- Industrials 8.61%
- Consumer Discretionary 8.51%
- Consumer Staples 4.22%
- Materials 2.29%
- Real Estate 2.18%
- Energy 2.08%
- Utilities 1.05%

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