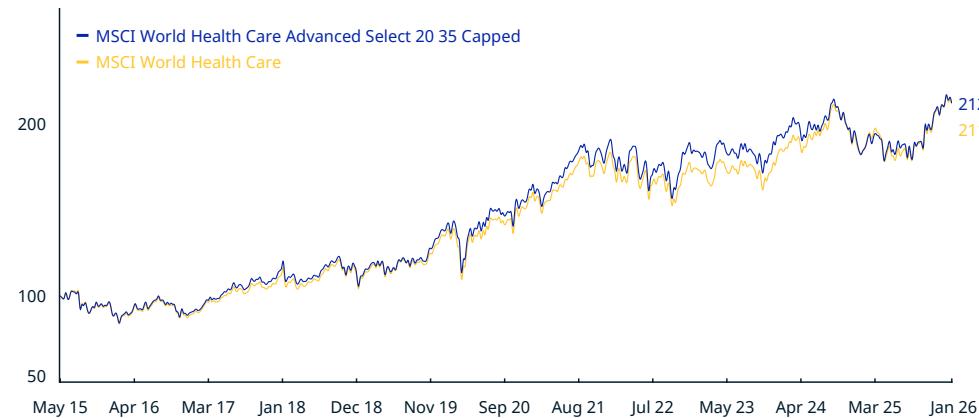


MSCI World Health Care Advanced Select 20 35 Capped Index (USD)

The MSCI World Health Care Advanced Select 20 35 Capped Index is based on MSCI World Health Care Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is designed to support investors seeking to increase exposure to positive environmental, social and governance (ESG) factors by 20% and aim to reduce the carbon-equivalent exposure to carbon dioxide (CO2) and other greenhouse gases (GHG) as well as their exposure to potential emissions risk of fossil fuel reserves by thirty percent (30%) relative to the Parent Index. All securities in the index are classified in the Health Care sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2015 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Health Care Advanced Select 20 35 Capped	MSCI World Health Care
2025	15.14	14.83
2024	-5.10	1.13
2023	4.02	3.76
2022	-3.37	-5.41
2021	21.25	19.80
2020	14.16	13.52
2019	24.85	23.24
2018	0.61	2.51
2017	21.40	19.80
2016	-6.21	-6.81

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 29, 2015				
MSCI World Health Care Advanced Select 20 35 Capped	1.15	8.17	9.92	1.15	5.12	5.94	9.13	7.31	1.71	22.45	18.52	5.08
MSCI World Health Care	1.10	8.44	9.11	1.10	7.03	6.43	9.15	7.28	1.81	21.90	17.99	4.70

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Health Care Advanced Select 20 35 Capped	1.00	2.15	30.02	12.62	13.98	13.52	0.08	0.25	0.55	0.42	26.38	2020-02-12–2020-03-23
MSCI World Health Care	1.00	0.00	2.65	12.68	13.63	13.39	0.22	0.29	0.55	0.42	26.97	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 Health Care Advanced Select 20 35 Capped Index (USD)

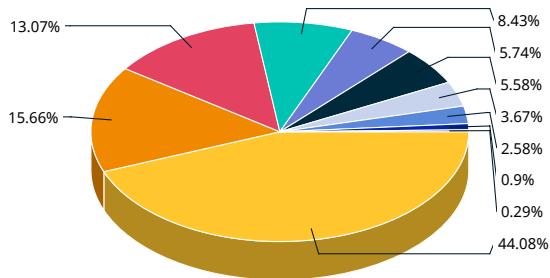
INDEX CHARACTERISTICS

	MSCI World Health Care Advanced Select 20 35 Capped	MSCI World Health Care
Number of Constituents	116	118
		Weight (%)
Largest	10.02	10.20
Smallest	0.03	0.04
Average	0.86	0.85
Median	0.36	0.35

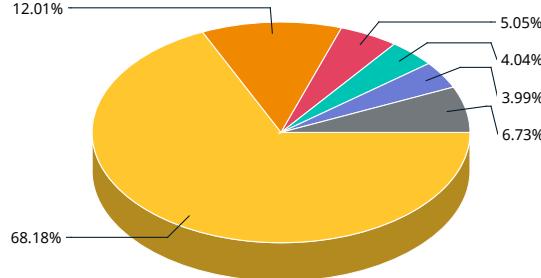
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
LILLY (ELI) & COMPANY	US	10.02	10.20
NOVARTIS	CH	5.38	3.46
JOHNSON & JOHNSON	US	5.05	6.69
ABBVIE	US	4.76	4.82
ASTRAZENECA	GB	3.94	3.54
GILEAD SCIENCES	US	3.04	2.15
ROCHE HOLDING GENUSS	CH	3.03	3.91
UNITEDHEALTH GROUP	US	2.89	3.18
MERCK & CO	US	2.82	3.37
NOVO NORDISK B	DK	2.56	2.32
Total		43.49	43.64

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



● Pharmaceuticals 44.08% ● Biotechnology 15.66% ● Health Care Equipment 13.07%
● Life Sciences Tools & Services 8.43% ● Managed Health Care 5.74%
● Health Care Distributors 5.58% ● Health Care Supplies 3.67%
● Health Care Services 2.58% ● Health Care Technology 0.9%
● Health Care Facilities 0.29%

● United States 68.18% ● Switzerland 12.01% ● United Kingdom 5.05% ● Japan 4.04%
● Denmark 3.99% ● Other 6.73%

* 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 Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Health Care Advanced Select 20 35 Capped Index was launched on Jan 07, 2022. Data prior to the launch date is back-tested (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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