

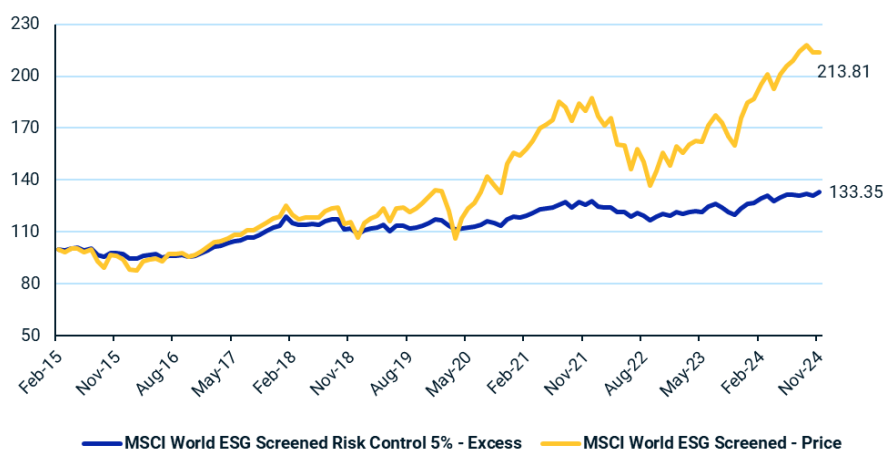
MSCI World ESG Screened 5% Risk Control Index (USD)

The MSCI World ESG Screened 5% Risk Control Index is based on the MSCI World ESG Screened Index, its parent index, and includes large and mid-cap segments across 23 Developed Markets (DM) countries* in the world. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. The index aims to represent the performance of an investment strategy that targets a specific level of risk by varying the weights of the MSCI World ESG Screened Index and a cash component.

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

Cumulative index performance (USD)

FEBRUARY 2015– NOVEMBER 2024



Annual Performance (%)

YEAR	MSCI World ESG Screened 5% Risk Control - Excess	MSCI World ESG Screened - Price
2023	5.69	24.30
2022	-6.64	-20.82
2021	7.41	20.56
2020	1.66	15.80
2019	7.47	25.78
2018	-4.20	-10.25
2017	16.41	20.28
2016	0.60	4.92

Index performance

USD EXCESS RETURNS (%) NOVEMBER 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS		
					3 Years	5 Years	Since Feb 27, 2015
MSCI World ESG Screened 5% Risk Control - Excess	1.89	1.65	7.74	5.74	1.94	2.99	3.00
MSCI World ESG Screened - Price	0.00	-0.17	21.71	15.85	5.86	10.39	8.11

Index risk and return characteristics

(%) NOVEMBER 29, 2024

INDEX	ANNUALIZED STD. DEVIATION		
	3 Years	5 Years	Since Feb 27, 2015
MSCI World ESG Screened 5% Risk Control - Excess	5.48	5.31	5.60
MSCI World ESG Screened - Price	17.11	18.18	15.36

*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.

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