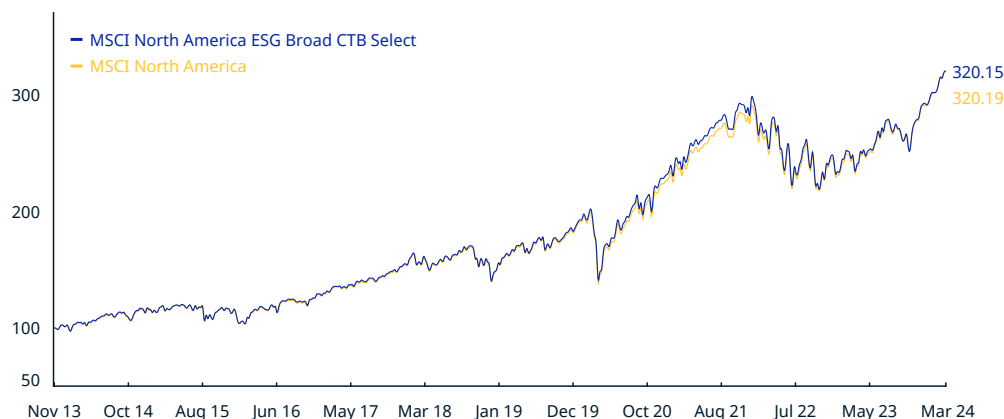


# MSCI North America ESG Broad CTB Select Index (USD)

The MSCI North America ESG Broad CTB Select Index is based on the MSCI North America Index, its parent index, and includes large and mid-cap securities of the US and Canada markets. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



## ANNUAL PERFORMANCE (%)

| Year | MSCI North America ESG Broad CTB Select | MSCI North America |
|------|---|--------------------|
| 2023 | 25.40                                   | 25.96              |
| 2022 | -20.86                                  | -19.53             |
| 2021 | 27.09                                   | 26.44              |
| 2020 | 21.42                                   | 19.94              |
| 2019 | 31.12                                   | 30.70              |
| 2018 | -5.58                                   | -5.73              |
| 2017 | 20.81                                   | 20.89              |
| 2016 | 12.00                                   | 11.57              |
| 2015 | -1.52                                   | -0.90              |
| 2014 | 12.44                                   | 11.90              |

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

|   |      |       |       |       | ANNUALIZED |       |       |                    |
|---|------|-------|-------|-------|------------|-------|-------|--------------------|
|   | 1 Mo | 3 Mo  | 1 Yr  | YTD   | 3 Yr       | 5 Yr  | 10 Yr | Since Nov 26, 2013 |
| MSCI North America ESG Broad CTB Select | 3.01 | 9.43  | 27.80 | 9.43  | 9.21       | 14.05 | 11.83 | 11.90              |
| MSCI North America                      | 3.19 | 10.02 | 28.99 | 10.02 | 10.13      | 14.19 | 11.85 | 11.91              |

## FUNDAMENTALS (MAR 29, 2024)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.54        | 25.18 | 20.81   | 4.58 |
| 1.42        | 25.57 | 21.01   | 4.56 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

|   | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since Nov 26, 2013 | MAXIMUM DRAWDOWN |                       |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|   |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI North America ESG Broad CTB Select | 1.01 | 0.65               | 29.20                     | 17.99                               | 18.79 | 15.46 | 0.44                        | 0.69 | 0.71  | 0.72               | 34.35            | 2020-02-19–2020-03-23 |
| MSCI North America                      | 1.00 | 0.00               | 2.00                      | 17.73                               | 18.69 | 15.37 | 0.49                        | 0.70 | 0.71  | 0.73               | 34.57            | 2020-02-19–2020-03-23 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI North America ESG Broad CTB Select Index (USD)

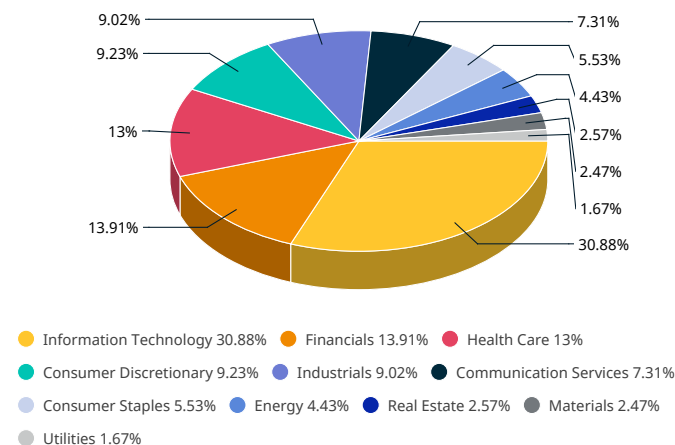
### INDEX CHARACTERISTICS

|                               | MSCI North America ESG Broad CTB Select | MSCI North America |
|-------------------------------|---|--------------------|
| <b>Number of Constituents</b> | 617                                     | 697                |
|                               | <b>Weight (%)</b>                       |                    |
| <b>Largest</b>                | 6.59                                    | 6.18               |
| <b>Smallest</b>               | 0.00                                    | 0.00               |
| <b>Average</b>                | 0.16                                    | 0.14               |
| <b>Median</b>                 | 0.03                                    | 0.05               |

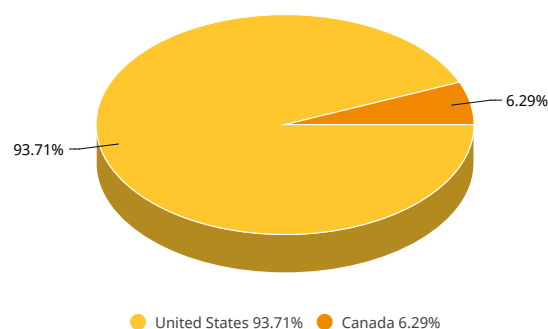
### TOP 10 CONSTITUENTS

|                       | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|-----------------------|---------------|----------------------|-------------|
| MICROSOFT CORP        | 6.59          | 6.18                 | Info Tech   |
| APPLE                 | 4.99          | 5.24                 | Info Tech   |
| NVIDIA                | 4.82          | 4.65                 | Info Tech   |
| AMAZON.COM            | 3.33          | 3.49                 | Cons Discr  |
| ALPHABET C            | 2.73          | 1.63                 | Comm Srvcs  |
| META PLATFORMS A      | 1.92          | 2.24                 | Comm Srvcs  |
| LILLY (ELI) & COMPANY | 1.47          | 1.31                 | Health Care |
| UNITEDHEALTH GROUP    | 1.20          | 0.95                 | Health Care |
| TEXAS INSTRUMENTS     | 1.08          | 0.33                 | Info Tech   |
| HOME DEPOT            | 1.06          | 0.79                 | Cons Discr  |
| <b>Total</b>          | <b>29.18</b>  | <b>26.82</b>         |             |

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



The MSCI North America ESG Broad CTB Select Index was launched on Sep 21, 2021. 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.

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