## MSCI USA Climate Paris Aligned Benchmark Extended Select Index (USD)

The MSCI USA Climate Paris Aligned Benchmark Extended Select Index is based on the MSCI USA Index, it's parent index and includes large and mid-cap securities of the U.S. equity markets. The index is designed to minimize its exposure to transition and physical climate risks while targeting alignment with the Paris Agreement requirements. The index aims to exceed the minimum standards of the EU Paris Aligned Benchmark. Additionally, the index excludes companies from the parent index that are associated with controversial weapons, very severe ESG controversies, tobacco, environmental harm, thermal coal mining, Oil and Gas, Power Generation, Nuclear Weapons, Civilian Firearms and Oil Sands.

For a complete description of the index methodology, please see Index methodology - MSCI.
CUMULATIVE INDEX PERFORMANCE - GROSS RETURNS (USD) (NOV 2013 - MAR 2024)

$\begin{array}{lllllllllllll}\text { Nov } 13 & \text { Oct } 14 & \text { Aug } 15 & \text { Jun } 16 & \text { May } 17 & \text { Mar } 18 & \text { Jan } 19 & \text { Dec } 19 & \text { Oct } 20 & \text { Aug } 21 & \text { Jul } 22 & \text { May } 23 & \text { Mar } 24\end{array}$

INDEX PERFORMANCE - GROSS RETURNS (\%) (MAR 29, 2024)

|  | ANNUALIZED |  |  |  |  |  |  |  | Div YId (\%) | P/E | P/E Fwd | P/BV |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | $\begin{gathered} \text { Since } \\ \text { Nov } 26,2013 \end{gathered}$ |  |  |  |  |
| MSCI USA Climate Paris Aligned Benchmark Extended | 1.76 | 8.36 | 28.30 | 8.36 | 9.19 | 14.61 | 13.81 | 13.93 | 1.21 | 31.34 | 24.91 | 5.58 |
| MSCI USA | 3.18 | 10.41 | 30.26 | 10.41 | 10.80 | 15.02 | 12.88 | 12.94 | 1.35 | 26.20 | 21.42 | 4.82 |

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



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INDEX CHARACTERISTICS
TOP 10 CONSTITUENTS

| MSCI USA Climate Paris Aligned Benchmark Extended Select |  | MSCI USA |  | Index <br> Wt. (\%) | Parent Index Wt. (\%) | Sector |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | MICROSOFT CORP | 7.61 | 6.45 | Info Tech |
| Number of | 258 |  | 610 | APPLE | 6.49 | 5.47 | Info Tech |
| Constituents |  |  | NVIDIA | 6.12 | 4.85 | Info Tech |
| Weight (\%) |  |  | AMAZON.COM | 3.70 | 3.64 | Cons Discr |
| Largest | 7.61 | 6.45 | META PLATFORMS A | 2.39 | 2.34 | Comm Srves |
| Smallest | 0.01 | 0.01 | ALPHABET C | 2.37 | 1.70 | Comm Srves |
| Average | 0.39 | 0.16 | LILLY (ELI) \& COMPANY | 2.09 | 1.36 | Health Care |
| Median | 0.16 | 0.06 | VISA A | 1.71 | 0.96 | Financials |
|  |  |  | TESLA | 1.62 | 1.09 | Cons Discr |
|  |  |  | BROADCOM | 1.59 | 1.28 | Info Tech |
|  |  |  | Total | 35.68 | 29.15 |  |

## SECTOR WEIGHTS



Information Technology 34.94\% Health Care 15.31\% Financials 13.22\%
Consumer Discretionary 10.63\% Communication Services 7.79\% Real Estate 7.13\%
Industrials 6.12\% Utilities 1.69\% Consumer Staples 1.6\% Materials 1.57\%

## ABOUT MSCI


 to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.









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