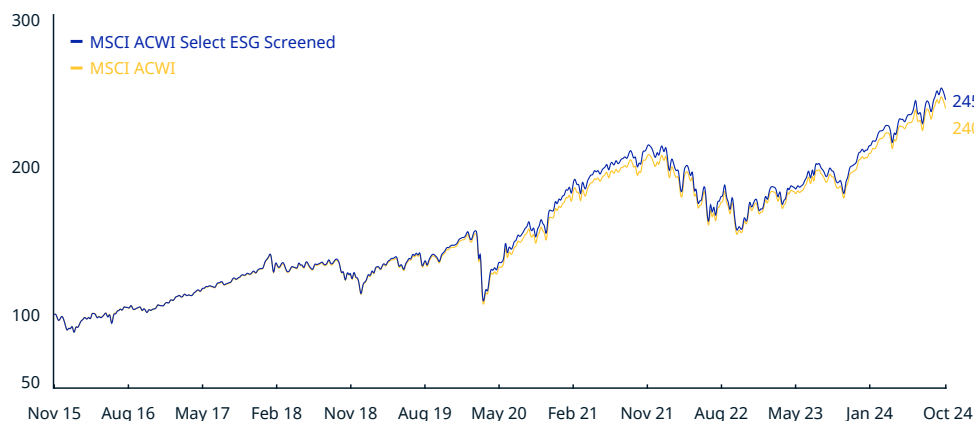


MSCI ACWI Select ESG Screened Index (USD)

The MSCI ACWI Select ESG Screened Index is based on the MSCI ACWI Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Select ESG Screened	MSCI ACWI
2023	23.65	22.20
2022	-19.84	-18.36
2021	18.70	18.54
2020	18.40	16.25
2019	27.28	26.60
2018	-9.14	-9.41
2017	24.37	23.97
2016	7.76	7.86

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	
MSCI ACWI Select ESG Screened	-2.24	2.73	33.58	16.02	5.27	11.41	na	10.61	
MSCI ACWI	-2.24	2.57	32.79	16.00	5.51	11.08	na	10.31	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.76	21.94	18.01	3.21
1.86	21.45	17.75	3.16

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI Select ESG Screened	1.01	0.67	5.16	16.76	17.54	na	0.18	0.57	na	0.62	33.14	2020-02-12–2020-03-23
MSCI ACWI	1.00	0.00	2.48	16.45	17.42	na	0.19	0.56	na	0.60	33.74	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 ACWI Select ESG Screened Index (USD)

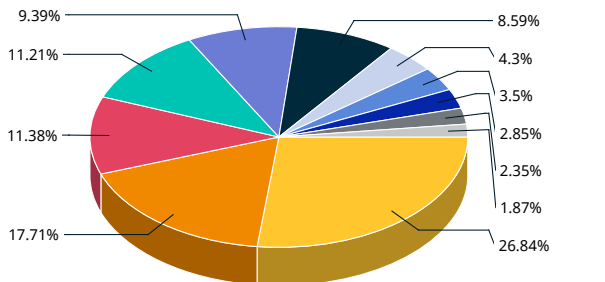
INDEX CHARACTERISTICS

	MSCI ACWI Select ESG Screened	MSCI ACWI
Number of Constituents	2,319	2,687
	Weight (%)	
Largest	4.68	4.30
Smallest	0.00	0.00
Average	0.04	0.04
Median	0.01	0.01

TOP 10 CONSTITUENTS

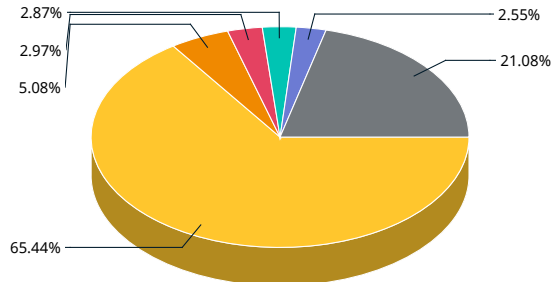
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	US	4.68	4.30	Info Tech
NVIDIA	US	4.64	4.27	Info Tech
MICROSOFT CORP	US	4.08	3.75	Info Tech
AMAZON.COM	US	2.48	2.28	Cons Discr
META PLATFORMS A	US	1.77	1.63	Comm Svcs
ALPHABET A	US	1.43	1.31	Comm Svcs
ALPHABET C	US	1.24	1.14	Comm Svcs
TAIWAN SEMICONDUCTOR MFG	TW	1.10	1.04	Info Tech
BROADCOM	US	1.07	0.98	Info Tech
TESLA	US	1.02	0.94	Cons Discr
Total		23.49	21.65	

SECTOR WEIGHTS



- Information Technology 26.84%
- Financials 17.71%
- Health Care 11.38%
- Consumer Discretionary 11.21%
- Industrials 9.39%
- Communication Services 8.59%
- Consumer Staples 4.3%
- Materials 3.5%
- Energy 2.85%
- Real Estate 2.35%
- Utilities 1.87%

COUNTRY WEIGHTS



- United States 65.44%
- Japan 5.08%
- United Kingdom 2.97%
- China 2.87%
- Canada 2.55%
- Other 21.08%

* 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI Select ESG Screened Index was launched on Jun 07, 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.

ABOUT MSCI

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