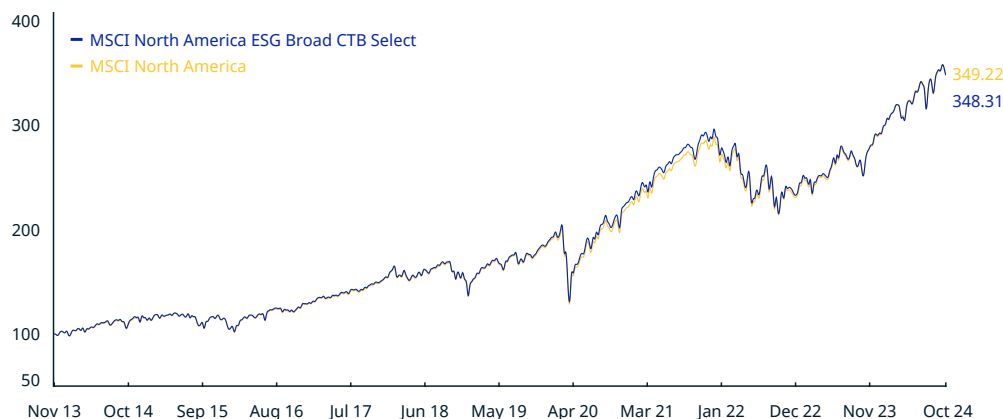


MSCI North America ESG Broad CTB Select Index (USD)

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 – OCT 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 (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI North America ESG Broad CTB Select	-1.35	3.57	37.34	19.06	6.64	14.22	11.87	12.09	
MSCI North America	-0.83	3.76	37.54	19.99	7.69	14.48	11.97	12.11	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.42	26.12	20.86	4.84
1.37	26.31	21.22	4.76

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	0.67	25.00	17.60	18.52	15.57	0.25	0.69	0.69	0.73	34.35	2020-02-19–2020-03-23
MSCI North America	1.00	0.00	1.96	17.29	18.39	15.45	0.31	0.70	0.70	0.73	34.57	2020-02-19–2020-03-23

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 North America ESG Broad CTB Select Index (USD)

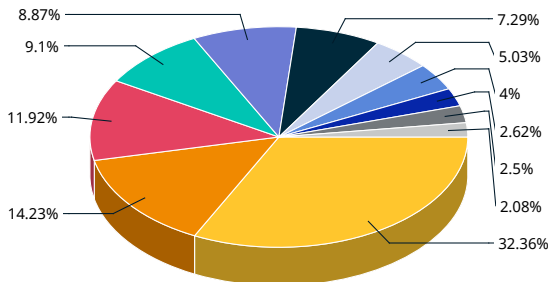
INDEX CHARACTERISTICS

	MSCI North America ESG Broad CTB Select	MSCI North America
Number of Constituents	602	678
	Weight (%)	
Largest	6.50	6.34
Smallest	0.00	0.00
Average	0.17	0.15
Median	0.03	0.05

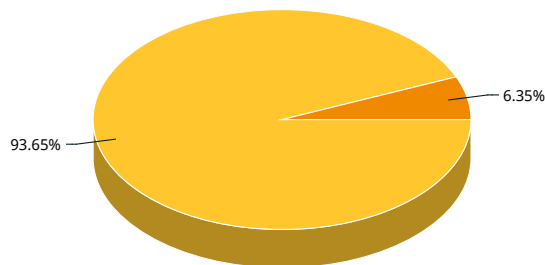
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.50	6.29	Info Tech
APPLE	6.14	6.34	Info Tech
MICROSOFT CORP	5.62	5.52	Info Tech
AMAZON.COM	3.27	3.36	Cons Discr
ALPHABET C	2.81	1.68	Comm Srvc
META PLATFORMS A	2.05	2.39	Comm Srvc
LILLY (ELI) & COMPANY	1.43	1.29	Health Care
TESLA	1.35	1.38	Cons Discr
BROADCOM	1.34	1.45	Info Tech
HOME DEPOT	1.04	0.75	Cons Discr
Total	31.56	30.45	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Information Technology 32.36%
- Financials 14.23%
- Health Care 11.92%
- Industrials 9.1%
- Consumer Discretionary 8.87%
- Communication Services 7.29%
- Consumer Staples 5.03%
- Energy 4%
- Materials 2.62%
- Real Estate 2.5%
- Utilities 2.08%

- United States 93.65%
- Canada 6.35%

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.

ABOUT MSCI

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