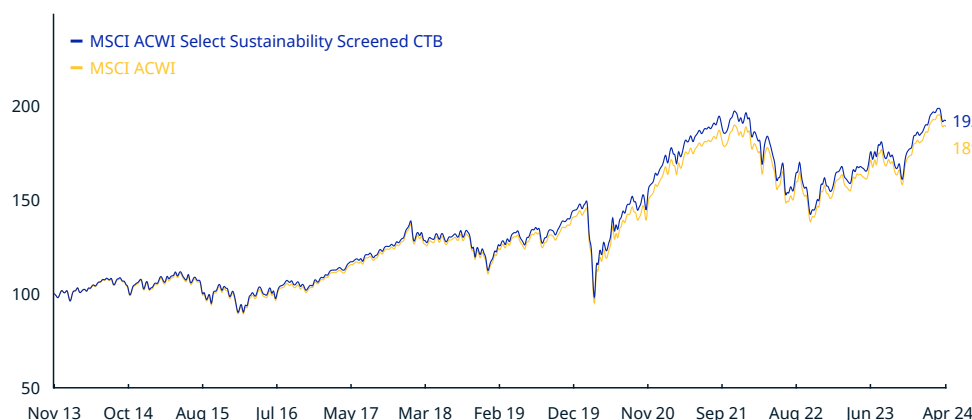


MSCI ACWI Select Sustainability Screened CTB Index (USD)

MSCI ACWI Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Select Sustainability Screened CTB	MSCI ACWI
2023	20.02	20.09
2022	-20.99	-19.80
2021	16.95	16.80
2020	15.88	14.33
2019	25.19	24.05
2018	-10.97	-11.18
2017	21.96	21.62
2016	5.57	5.63
2015	-3.80	-4.26
2014	2.68	2.10

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI Select Sustainability Screened CTB	-3.67	2.94	14.58	3.31	1.86	7.57	6.36	6.46	
MSCI ACWI	-3.44	3.53	15.51	4.07	2.54	7.59	6.21	6.30	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.93	21.01	17.26	2.87
1.98	20.52	17.08	2.98

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 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 ACWI Select Sustainability Screened CTB	1.00	0.56	13.84	16.76	17.86	14.87	0.03	0.38	0.39	0.40	33.29	2020-02-12–2020-03-23
MSCI ACWI	1.00	0.00	2.57	16.63	17.84	14.81	0.07	0.38	0.38	0.39	33.90	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

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

MSCI ACWI Select Sustainability Screened CTB Index (USD)

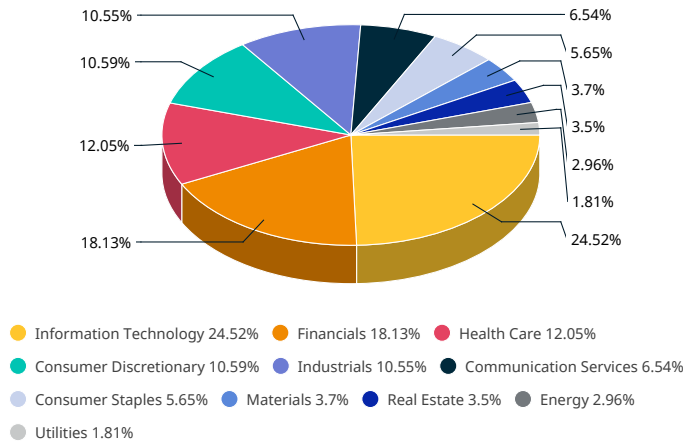
INDEX CHARACTERISTICS

	MSCI ACWI Select Sustainability Screened CTB	MSCI ACWI
Number of Constituents	1,806	2,840
	Weight (%)	
Largest	3.96	3.95
Smallest	0.00	0.00
Average	0.06	0.04
Median	0.02	0.01

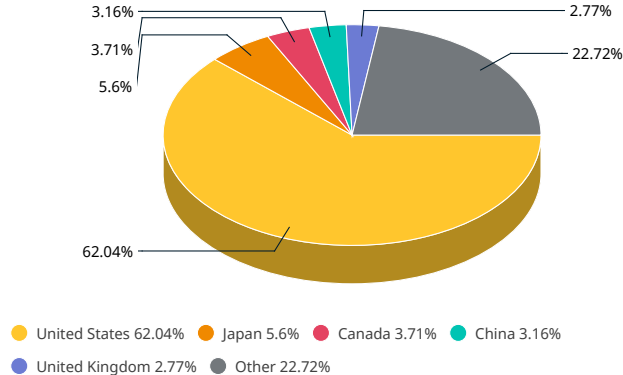
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	3.96	3.95	Info Tech
APPLE	US	3.85	3.59	Info Tech
NVIDIA	US	3.10	3.06	Info Tech
AMAZON.COM	US	2.36	2.34	Cons Discr
ALPHABET A	US	1.46	1.38	Comm Srvcs
ALPHABET C	US	1.20	1.22	Comm Srvcs
LILLY (ELI) & COMPANY	US	0.93	0.90	Health Care
TAIWAN SEMICONDUCTOR MFG	TW	0.89	0.86	Info Tech
BROADCOM	US	0.88	0.83	Info Tech
JPMORGAN CHASE & CO	US	0.82	0.80	Financials
Total		19.46	18.92	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ACWI Select Sustainability Screened CTB Index was launched on Sep 16, 2022. 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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