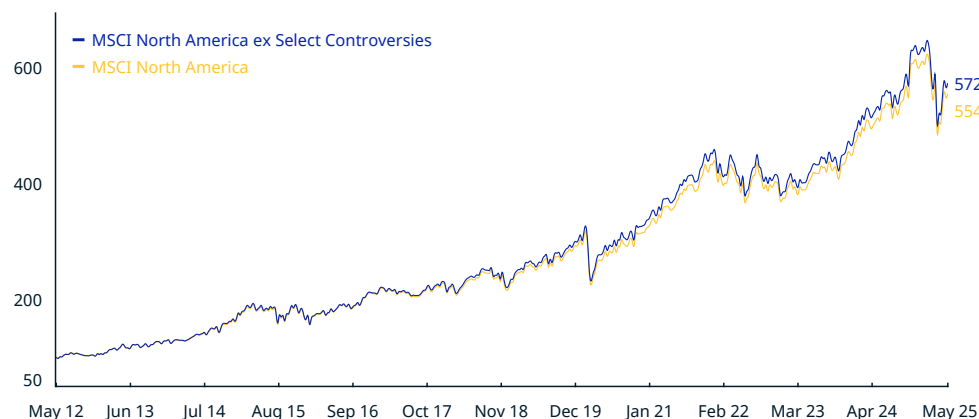


# MSCI North America ex Select Controversies Index (EUR)

The MSCI North America ex Select Controversies Index is based on MSCI North America its parent index, which includes large and mid-cap securities of the US and Canada markets. The index excludes companies associated with controversial, civilian and nuclear weapons. The index also excludes companies associated with tobacco as well as those that derive revenue from thermal coal.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI North America ex Select Controversies	MSCI North America
2024	32.36	32.31
2023	22.98	21.70
2022	-15.59	-14.25
2021	36.66	36.04
2020	11.51	10.04
2019	33.55	33.10
2018	0.07	-0.98
2017	6.91	6.19
2016	14.49	14.91
2015	10.10	10.39
2014	28.49	27.42
2013	24.42	23.97

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI North America ex Select Controversies	6.60	-8.74	8.41	-8.09	11.67	14.73	11.79	14.35
MSCI North America	6.53	-8.43	8.90	-7.52	11.65	14.84	11.56	14.07

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI North America ex Select Controversies	1.01	0.57	2.23	16.88	15.42	15.41	0.58	0.88	0.77	1.00	34.14	2020-02-19–2020-03-23
MSCI North America	1.00	0.00	1.98	16.53	15.10	15.22	0.59	0.90	0.77	0.99	34.37	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 EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI North America ex Select Controversies Index (EUR)

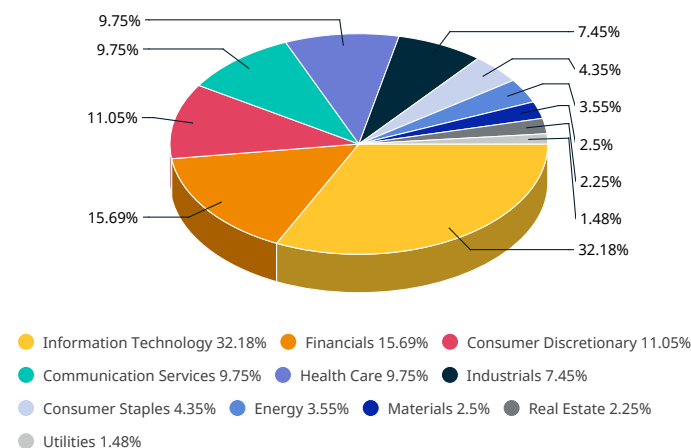
### INDEX CHARACTERISTICS

	MSCI North America ex Select Controversies	MSCI North America
<b>Number of Constituents</b>	620	659
	<b>Weight (%)</b>	
<b>Largest</b>	6.44	6.11
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.16	0.15
<b>Median</b>	0.06	0.05

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.44	6.11	Info Tech
MICROSOFT CORP	6.32	6.00	Info Tech
APPLE	5.87	5.58	Info Tech
AMAZON.COM	3.77	3.58	Cons Discr
META PLATFORMS A	2.75	2.61	Comm Svcs
BROADCOM	2.10	1.99	Info Tech
ALPHABET A	1.95	1.85	Comm Svcs
TESLA	1.95	1.85	Cons Discr
ALPHABET C	1.67	1.59	Comm Svcs
JPMORGAN CHASE & CO	1.45	1.37	Financials
<b>Total</b>	<b>34.27</b>	<b>32.54</b>	

### SECTOR WEIGHTS



The MSCI North America ex Select Controversies Index was launched on Sep 09, 2019. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2025 MSCI Inc. All rights reserved.

