

MSCI North America Custom ESG Index (USD)

The MSCI North America Custom ESG Index is based on the MSCI North America Index, its parent index, and includes large and mid-cap securities of the US and Canada. The index is a custom index based on customized ESG screening criteria selected by Northern Trust. It aims to exclude companies that do not comply with UN Global Compact Principles, are involved in the production or sale of tobacco products, are involved in for profit prisons or are involved in the production of controversial weapons.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2012 – JUN 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI North America Custom ESG | MSCI North America |
|------|-------------------------------|--------------------|
| 2024 | 23.21 | 22.78 |
| 2023 | 25.42 | 24.45 |
| 2022 | -21.43 | -20.49 |
| 2021 | 25.68 | 25.15 |
| 2020 | 20.17 | 18.38 |
| 2019 | 29.33 | 28.83 |
| 2018 | -6.10 | -7.06 |
| 2017 | 19.84 | 19.16 |
| 2016 | 9.46 | 9.84 |
| 2015 | -2.50 | -2.37 |
| 2014 | 11.15 | 10.27 |
| 2013 | 28.17 | 27.59 |

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|-------------------------------|------|-------|-------|------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 |
| MSCI North America Custom ESG | 5.06 | 11.36 | 14.38 | 5.57 | 17.98 | 14.66 | 11.59 | 12.50 |
| MSCI North America | 4.94 | 11.10 | 14.66 | 5.97 | 17.84 | 14.64 | 11.29 | 12.14 |

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

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | 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 Custom ESG | 1.01 | 0.53 | 3.35 | 16.13 | 16.71 | 15.86 | 0.83 | 0.74 | 0.65 | 0.78 | 34.39 | 2020-02-19–2020-03-23 |
| MSCI North America | 1.00 | 0.00 | 2.06 | 15.91 | 16.50 | 15.71 | 0.83 | 0.75 | 0.63 | 0.76 | 34.67 | 2020-02-19–2020-03-23 |

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 North America Custom ESG Index (USD)

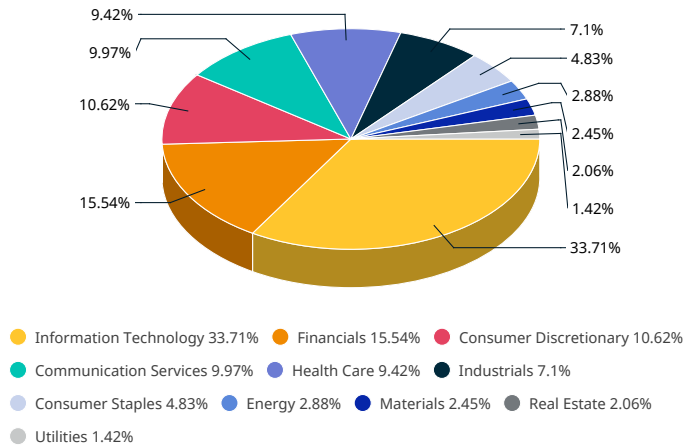
INDEX CHARACTERISTICS

| | MSCI North America Custom ESG | MSCI North America |
|------------------------|-------------------------------|--------------------|
| Number of Constituents | 578 | 630 |
| Weight (%) | | |
| Largest | 7.19 | 6.82 |
| Smallest | 0.00 | 0.00 |
| Average | 0.17 | 0.16 |
| Median | 0.06 | 0.06 |

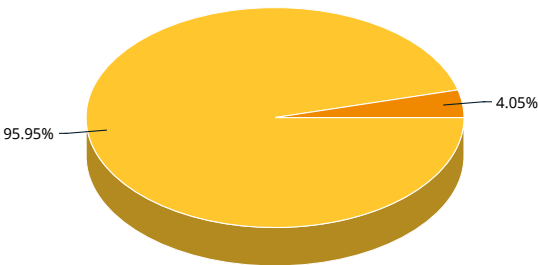
TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---------------------|---------------|----------------------|------------|
| NVIDIA | 7.19 | 6.82 | Info Tech |
| MICROSOFT CORP | 6.55 | 6.21 | Info Tech |
| APPLE | 5.75 | 5.45 | Info Tech |
| AMAZON.COM | 3.91 | 3.71 | Cons Discr |
| META PLATFORMS A | 3.01 | 2.86 | Comm Srvcs |
| BROADCOM | 2.30 | 2.18 | Info Tech |
| ALPHABET A | 1.92 | 1.82 | Comm Srvcs |
| TESLA | 1.71 | 1.63 | Cons Discr |
| ALPHABET C | 1.64 | 1.55 | Comm Srvcs |
| JPMORGAN CHASE & CO | 1.51 | 1.43 | Financials |
| Total | 35.48 | 33.66 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



ABOUT MSCI

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