

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 – JUL 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 (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI North America Custom ESG	2.11	14.12	15.54	7.79	15.37	13.80	11.64	12.59
MSCI North America	2.12	13.91	15.58	8.22	15.31	13.83	11.35	12.24

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUL 31, 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	15.47	16.57	15.86	0.71	0.70	0.65	0.79	34.39	2020-02-19–2020-03-23
MSCI North America	1.00	0.00	2.06	15.28	16.38	15.71	0.71	0.70	0.63	0.77	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

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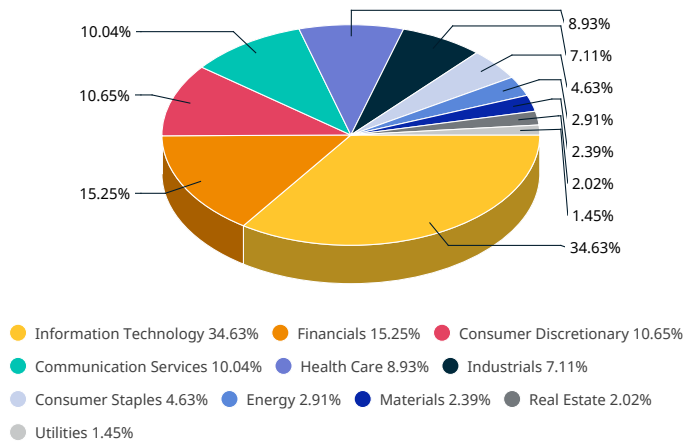
INDEX CHARACTERISTICS

	MSCI North America Custom ESG	MSCI North America
Number of Constituents	575	627
	Weight (%)	
Largest	7.93	7.52
Smallest	0.00	0.00
Average	0.17	0.16
Median	0.06	0.06

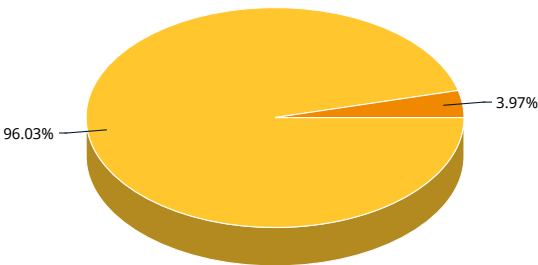
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	7.93	7.52	Info Tech
MICROSOFT CORP	6.88	6.53	Info Tech
APPLE	5.70	5.40	Info Tech
AMAZON.COM	4.09	3.87	Cons Discr
META PLATFORMS A	3.10	2.94	Comm Srvcs
BROADCOM	2.40	2.27	Info Tech
ALPHABET A	2.05	1.94	Comm Srvcs
ALPHABET C	1.74	1.65	Comm Srvcs
TESLA	1.63	1.55	Cons Discr
JPMORGAN CHASE & CO	1.51	1.44	Financials
Total	37.02	35.11	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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