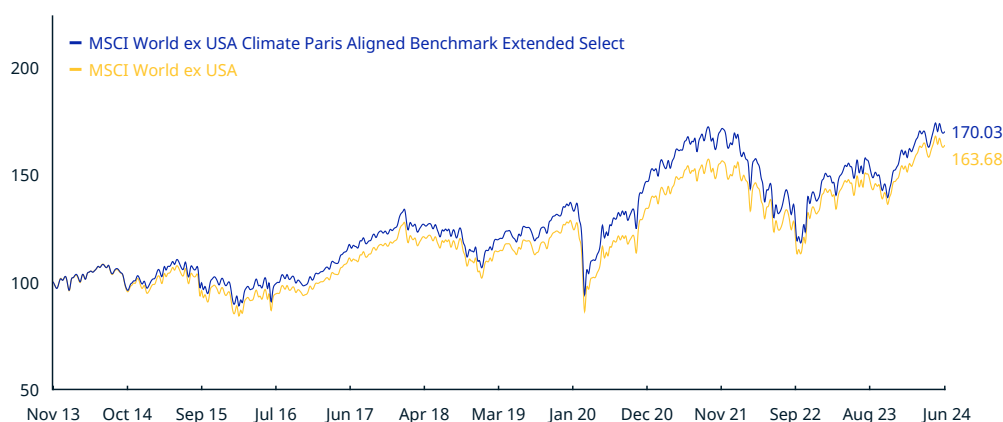


MSCI World ex USA Climate Paris Aligned Benchmark Extended Select Index (USD)

The MSCI World ex USA Climate Paris Aligned Benchmark Extended Select Index is based on the MSCI World ex USA Index, its parent index and includes large and mid-cap securities across 22 of 23 Developed Markets DM countries*- excluding the United States. The index is designed to minimize its exposure to transition and physical climate risks while targeting an alignment with the Paris Agreement requirements. The index is designed to exceed the minimum standards of the EU Paris Aligned Benchmark. Additionally, the index excludes companies from the parent index that are associated with controversial weapons, very severe ESG controversies, tobacco, environmental harm, thermal coal mining, Oil and Gas, Power Generation, Nuclear Weapons, Civilian Firearms, Oil Sands and missing ESG Rating.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ex USA Climate Paris Aligned Benchmark Extended Select	MSCI World ex USA
2023	18.26	17.94
2022	-18.48	-14.29
2021	12.85	12.62
2020	10.76	7.59
2019	24.64	22.49
2018	-14.27	-14.09
2017	24.72	24.21
2016	2.35	2.75
2015	-0.30	-3.04
2014	-2.20	-4.32

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World ex USA Climate Paris Aligned Benchmark Extended Select	-1.33	-0.24	10.40	4.00	1.20	6.26	4.68	5.14	
MSCI World ex USA	-1.66	-0.60	11.22	4.96	2.82	6.55	4.27	4.76	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.76	18.25	15.99	2.08
3.01	15.49	13.89	1.90

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World ex USA Climate Paris Aligned Benchmark Extended Select	1.01	1.65	10.51	17.89	18.26	15.44	-0.02	0.31	0.27	0.30	33.32	2020-01-17–2020-03-23
MSCI World ex USA	1.00	0.00	3.16	16.91	17.82	15.24	0.07	0.32	0.25	0.28	34.67	2020-01-17–2020-03-23

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 World ex USA Climate Paris Aligned Benchmark Extended Select Index (USD)

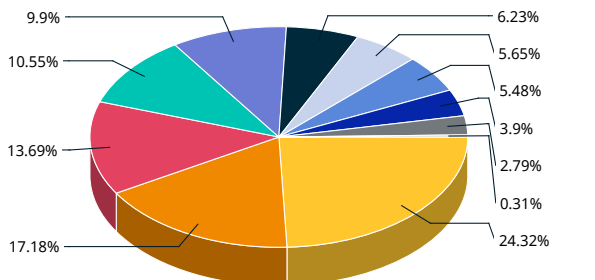
INDEX CHARACTERISTICS

	MSCI World ex USA Climate Paris Aligned Benchmark Extended Select	MSCI World ex USA
Number of Constituents	511	829
Weight (%)		
Largest	2.75	2.55
Smallest	0.01	0.01
Average	0.20	0.12
Median	0.12	0.05

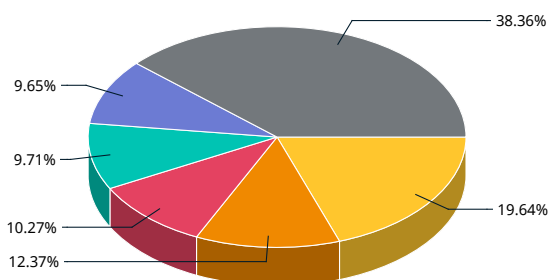
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVO NORDISK B	DK	2.75	2.55	Health Care
ASML HLDG	NL	2.43	2.23	Info Tech
ASTRAZENECA	GB	1.39	1.31	Health Care
NOVARTIS	CH	1.35	1.14	Health Care
SCHNEIDER ELECTRIC	FR	1.35	0.71	Industrials
SAP	DE	1.24	1.15	Info Tech
LVMH MOET HENNESSY	FR	1.22	1.14	Cons Discr
ROCHE HOLDING GENUSS	CH	1.14	1.06	Health Care
ABB LTD	CH	1.13	0.48	Industrials
ROYAL BANK OF CANADA	CA	1.05	0.81	Financials
Total		15.04	12.58	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI World ex USA Climate Paris Aligned Benchmark Extended Select Index was launched on Oct 24, 2023. 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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