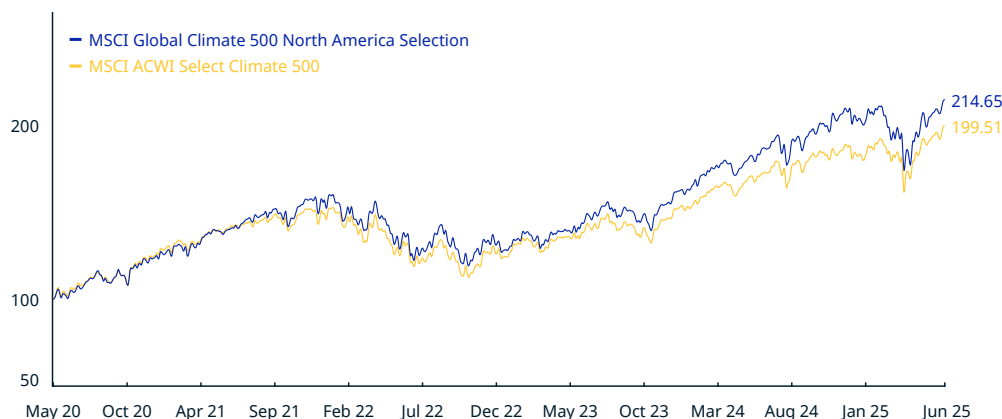


MSCI Global Climate 500 North America Selection Index (USD)

The MSCI Global Climate 500 North America Selection Index selects constituents of the MSCI ACWI Select Climate 500 Index, which are also constituents of MSCI North America Index. The Parent Index is designed to support investors seeking to reduce their exposure to the greenhouse gas emissions and increase exposure to companies with their emission reduction targets approved by Science Based Targets initiative (SBTi) through an optimization process that aims to: Reduce the weighted average greenhouse gas emissions (Scope 1 and 2) intensity relative to EVIC by 7% on an annualized basis, Reduce the weighted average greenhouse gas emissions (Scope 1 and 2) intensity relative to Sales by 10% on an annualized basis, Increase the weight in companies with one or more greenhouse gas emissions reduction targets approved by Science Based Targets initiative (SBTi) by 20%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2020 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Global Climate 500 North America Selection	MSCI ACWI Select Climate 500
2024	23.87	18.26
2023	27.10	23.73
2022	-19.48	-18.39
2021	27.34	20.32

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 29, 2020
MSCI Global Climate 500 North America Selection	5.12	11.23	14.95	6.44	19.54	15.99	na	16.19
MSCI ACWI Select Climate 500	4.40	11.12	15.50	9.82	18.12	14.10	na	14.53

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.36	26.78	22.24	5.20
1.86	21.85	18.94	3.47

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2020 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2020	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Global Climate 500 North America Selection	1.05	3.21	8.51	16.04	16.59	na	0.92	0.81	na	0.83	25.53	2021-12-27–2022-10-12
MSCI ACWI Select Climate 500	1.00	0.00	13.62	14.97	15.56	na	0.89	0.75	na	0.78	26.55	2022-01-04–2022-10-12

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 Global Climate 500 North America Selection Index (USD)

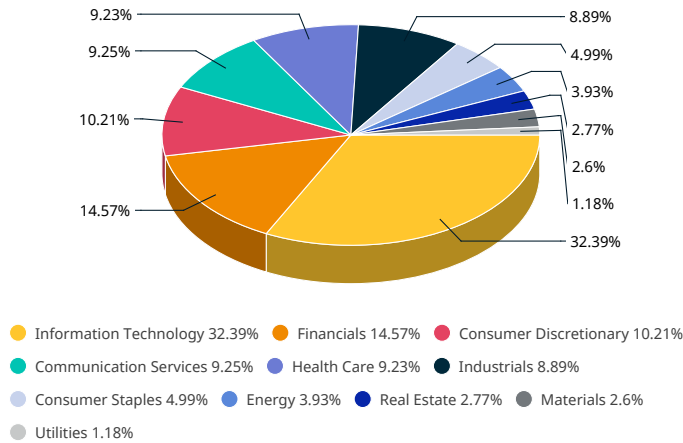
INDEX CHARACTERISTICS

	MSCI Global Climate 500 North America Selection	MSCI ACWI Select Climate 500
Number of Constituents	283	500
Weight (%)		
Largest	6.77	4.66
Smallest	0.09	0.06
Average	0.35	0.20
Median	0.19	0.12

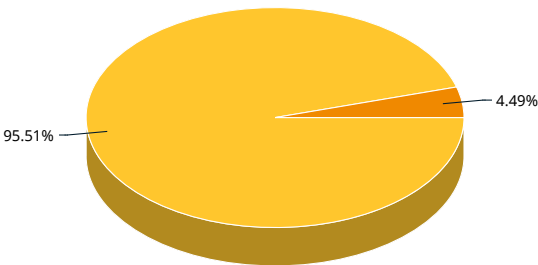
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.77	4.66	Info Tech
MICROSOFT CORP	6.21	4.28	Info Tech
APPLE	5.43	3.74	Info Tech
AMAZON.COM	3.69	2.54	Cons Discr
META PLATFORMS A	2.89	1.99	Comm Srvcs
BROADCOM	2.18	1.50	Info Tech
ALPHABET A	2.04	1.41	Comm Srvcs
TESLA	1.63	1.12	Cons Discr
JPMORGAN CHASE & CO	1.45	1.00	Financials
ALPHABET C	1.32	0.91	Comm Srvcs
Total	33.60	23.14	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI Global Climate 500 North America Selection Index was launched on Dec 15, 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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