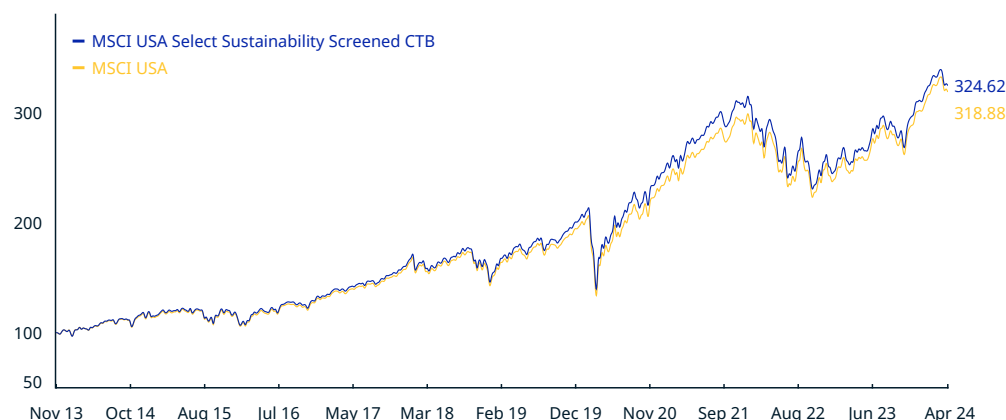


MSCI USA Select Sustainability Screened CTB Index (USD)

MSCI USA Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI USA Select Sustainability Screened CTB	MSCI USA
2023	26.54	26.49
2022	-21.60	-19.85
2021	26.82	26.45
2020	22.93	20.73
2019	32.12	30.88
2018	-4.65	-5.04
2017	21.72	21.19
2016	11.19	10.89
2015	0.91	0.69
2014	13.46	12.69

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI USA Select Sustainability Screened CTB	-4.48	3.12	21.23	4.45	5.81	12.48	11.90	11.95	
MSCI USA	-4.15	4.12	22.76	5.72	6.86	12.61	11.73	11.76	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.36	26.43	21.01	4.52
1.42	25.06	20.31	4.60

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Select Sustainability Screened CTB	1.01	0.78	13.49	18.01	18.89	15.55	0.25	0.61	0.71	0.72	33.60	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.85	18.80	15.46	0.31	0.62	0.70	0.71	34.16	2020-02-19–2020-03-23

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 USA Select Sustainability Screened CTB Index (USD)

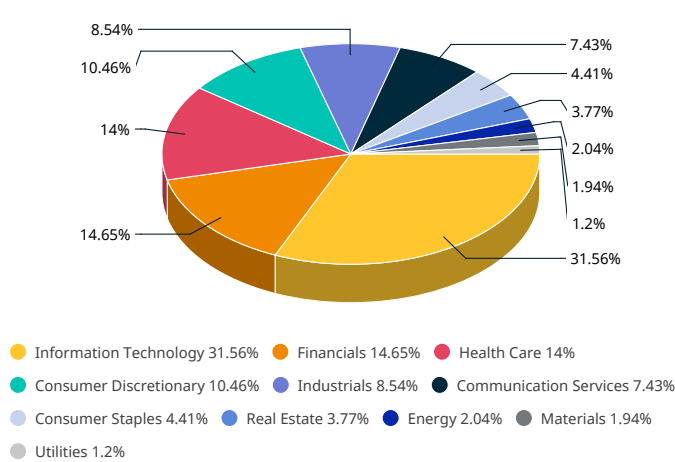
INDEX CHARACTERISTICS

	MSCI USA Select Sustainability Screened CTB	MSCI USA
Number of Constituents	488	612
	Weight (%)	
Largest	6.28	6.23
Smallest	0.00	0.01
Average	0.20	0.16
Median	0.09	0.06

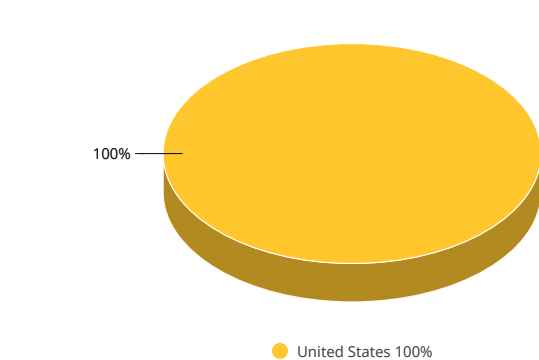
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	6.28	6.23	Info Tech
APPLE	6.12	5.67	Info Tech
NVIDIA	4.91	4.84	Info Tech
AMAZON.COM	3.73	3.69	Cons Discr
ALPHABET A	2.25	2.18	Comm Srvcs
ALPHABET C	1.97	1.92	Comm Srvcs
LILLY (ELI) & COMPANY	1.52	1.43	Health Care
BROADCOM	1.45	1.31	Info Tech
JPMORGAN CHASE & CO	1.32	1.26	Financials
TESLA	1.20	1.19	Cons Discr
Total	30.76	29.72	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI USA Select Sustainability Screened CTB Index was launched on Sep 16, 2022. 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.

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