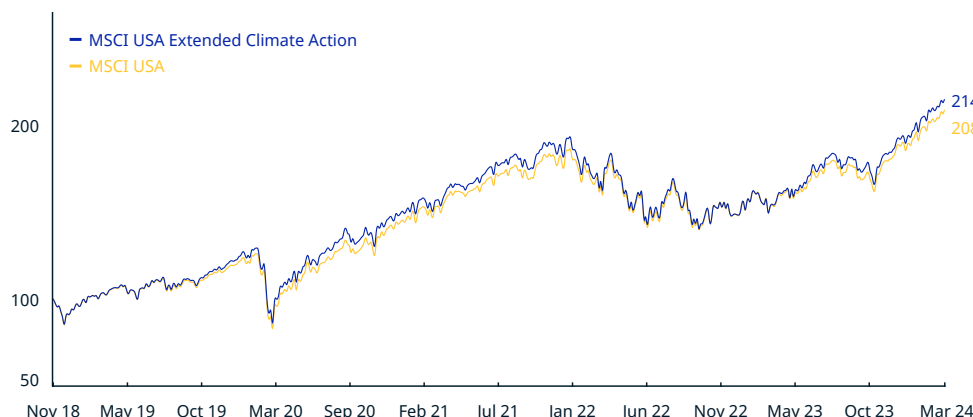


MSCI USA Extended Climate Action Index (USD)

The MSCI USA Extended Climate Action Index is designed to represent the performance of companies that have been assessed to lead their sector peers in terms of their positioning and actions relative to a climate transition. MSCI Extended Climate Action Indexes use MSCI ESG Business Involvement Screening Research and MSCI Climate Change Metrics to identify companies that are involved in the following business activities such as Controversial Weapons, Tobacco, Thermal Coal Mining, Oil Sands, Nuclear Weapons and Producers of Civilian Firearms.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2018 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended Climate Action	MSCI USA
2023	29.56	27.10
2022	-22.22	-19.46
2021	27.10	26.97
2020	23.02	21.37
2019	33.90	31.64

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2018
MSCI USA Extended Climate Action	3.01	11.40	33.43	11.40	10.96	15.63	na	15.41
MSCI USA	3.18	10.41	30.26	10.41	10.80	15.02	na	14.79

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.36	26.83	21.62	5.15
1.35	26.20	21.42	4.82

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2018	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Extended Climate Action	0.99	1.61	28.75	18.19	18.67	na	0.52	0.77	na	0.75	33.36	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.82	18.68	na	0.52	0.74	na	0.72	34.12	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA Extended Climate Action Index (USD)

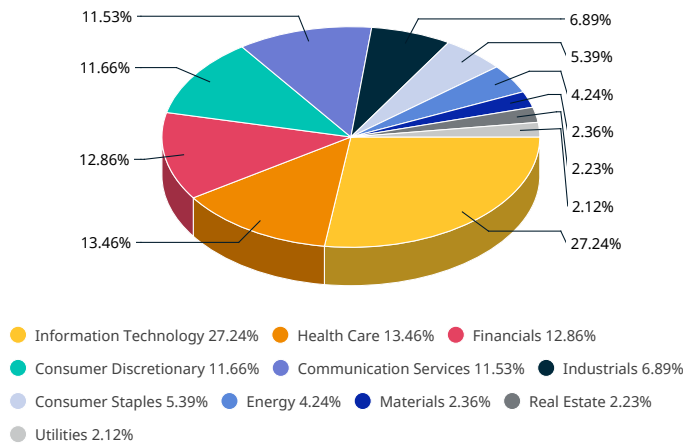
INDEX CHARACTERISTICS

	MSCI USA Extended Climate Action	MSCI USA
Number of Constituents	305	610
	Weight (%)	
Largest	6.76	6.45
Smallest	0.01	0.01
Average	0.33	0.16
Median	0.13	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.76	4.85	Info Tech
AMAZON.COM	5.08	3.64	Cons Discr
MICROSOFT CORP	4.82	6.45	Info Tech
APPLE	3.64	5.47	Info Tech
META PLATFORMS A	3.26	2.34	Comm Srvcs
ALPHABET A	2.53	1.94	Comm Srvcs
ALPHABET C	2.22	1.70	Comm Srvcs
LILLY (ELI) & COMPANY	1.90	1.36	Health Care
BROADCOM	1.79	1.28	Info Tech
JPMORGAN CHASE & CO	1.75	1.26	Financials
Total	33.75	30.29	

SECTOR WEIGHTS



The MSCI USA Extended Climate Action Index was launched on Mar 06, 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

