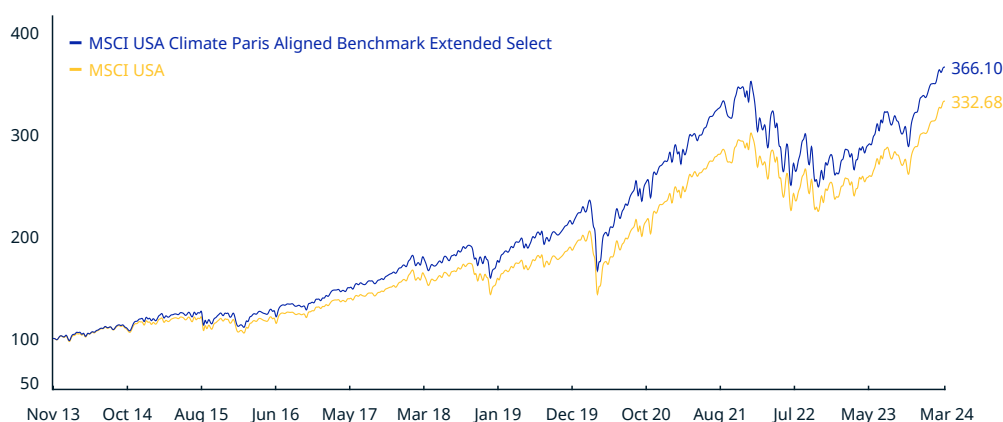


MSCI USA Climate Paris Aligned Benchmark Extended Select Index (USD)

The MSCI USA Climate Paris Aligned Benchmark Extended Select Index is based on the MSCI USA Index, its parent index and includes large and mid-cap securities of the U.S. equity markets. The index is designed to minimize its exposure to transition and physical climate risks while targeting and align with the Paris Agreement requirements. The index aims 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 and Oil Sands.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI USA Climate Paris Aligned Benchmark Extended Select	MSCI USA
2023	29.37	26.49
2022	-24.77	-19.85
2021	25.95	26.45
2020	24.48	20.73
2019	33.56	30.88
2018	-2.85	-5.04
2017	24.58	21.19
2016	11.69	10.89
2015	2.96	0.69
2014	15.65	12.69

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI USA Climate Paris Aligned Benchmark Extended Select	1.72	8.27	27.82	8.27	8.78	14.12	13.24	13.37	
MSCI USA	3.15	10.30	29.67	10.30	10.30	14.46	12.27	12.32	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.21	31.34	24.91	5.58
1.35	26.20	21.42	4.82

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 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 Climate Paris Aligned Benchmark Extended Select	1.01	2.08	10.12	19.12	19.24	15.72	0.40	0.68	0.78	0.80	33.56	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.81	18.68	15.37	0.50	0.71	0.74	0.75	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 Climate Paris Aligned Benchmark Extended Select Index (USD)

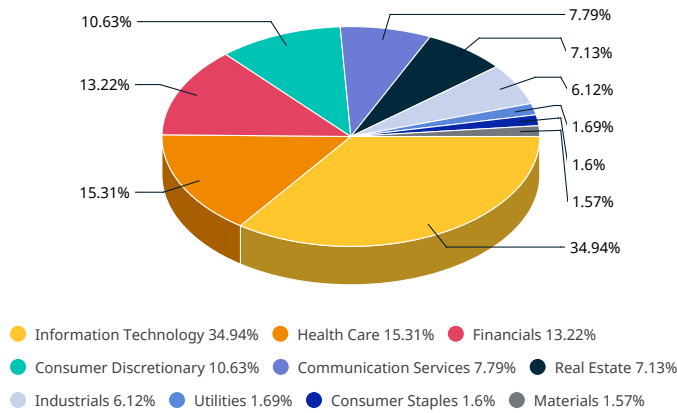
INDEX CHARACTERISTICS

	MSCI USA Climate Paris Aligned Benchmark Extended Select	MSCI USA
Number of Constituents	258	610
Weight (%)		
Largest	7.61	6.45
Smallest	0.01	0.01
Average	0.39	0.16
Median	0.16	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	7.61	6.45	Info Tech
APPLE	6.49	5.47	Info Tech
NVIDIA	6.12	4.85	Info Tech
AMAZON.COM	3.70	3.64	Cons Discr
META PLATFORMS A	2.39	2.34	Comm Srvcs
ALPHABET C	2.37	1.70	Comm Srvcs
LILLY (ELI) & COMPANY	2.09	1.36	Health Care
VISA A	1.71	0.96	Financials
TESLA	1.62	1.09	Cons Discr
BROADCOM	1.59	1.28	Info Tech
Total	35.68	29.15	

SECTOR WEIGHTS



The MSCI USA Climate Paris Aligned Benchmark Extended Select Index was launched on Sep 17, 2021. 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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