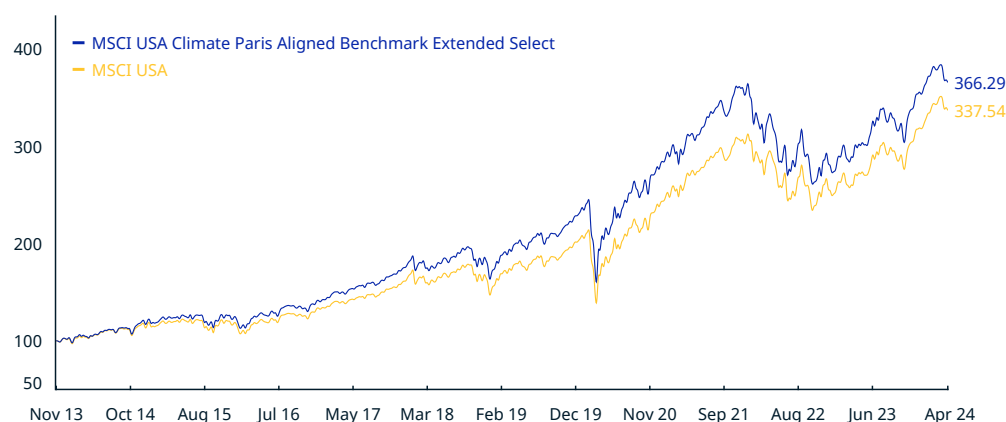


MSCI USA Climate Paris Aligned Benchmark Extended Select Index (USD)

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 alignment 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 – GROSS RETURNS (USD) (NOV 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Climate Paris Aligned Benchmark Extended Select	MSCI USA
2023	29.88	27.10
2022	-24.47	-19.46
2021	26.41	26.97
2020	25.08	21.37
2019	34.29	31.64
2018	-2.33	-4.50
2017	25.26	21.90
2016	12.37	11.61
2015	3.56	1.32
2014	16.30	13.36

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 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	-4.97	1.85	20.54	2.97	5.44	12.46	13.24		13.25
MSCI USA	-4.13	4.23	23.32	5.85	7.35	13.16	12.34		12.37

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.27	29.73	23.53	5.29
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 (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI USA Climate Paris Aligned Benchmark Extended Select	1.01	2.10	10.12	19.21	19.39	15.84	0.23	0.60	0.77	0.79	33.52	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.86	18.80	15.46	0.33	0.64	0.74	0.75	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 Climate Paris Aligned Benchmark Extended Select Index (USD)

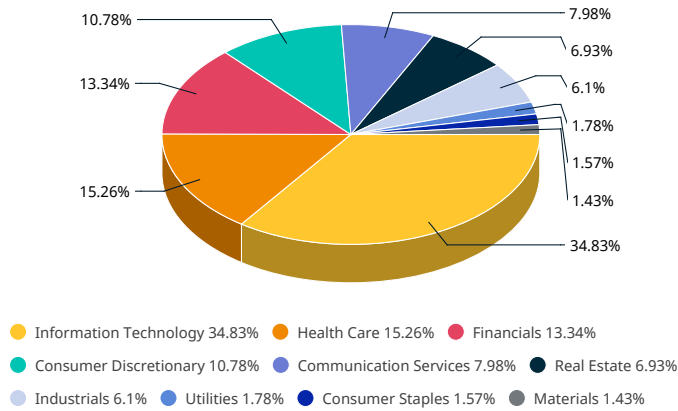
INDEX CHARACTERISTICS

	MSCI USA Climate Paris Aligned Benchmark Extended Select	MSCI USA
Number of Constituents	258	612
	Weight (%)	
Largest	7.42	6.23
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	7.42	6.23	Info Tech
APPLE	6.78	5.67	Info Tech
NVIDIA	6.16	4.84	Info Tech
AMAZON.COM	3.78	3.69	Cons Discr
ALPHABET C	2.70	1.92	Comm Srvcs
META PLATFORMS A	2.23	2.16	Comm Srvcs
LILLY (ELI) & COMPANY	2.20	1.43	Health Care
TESLA	1.78	1.19	Cons Discr
VISA A	1.73	0.96	Financials
BROADCOM	1.65	1.31	Info Tech
Total	36.42	29.41	

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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