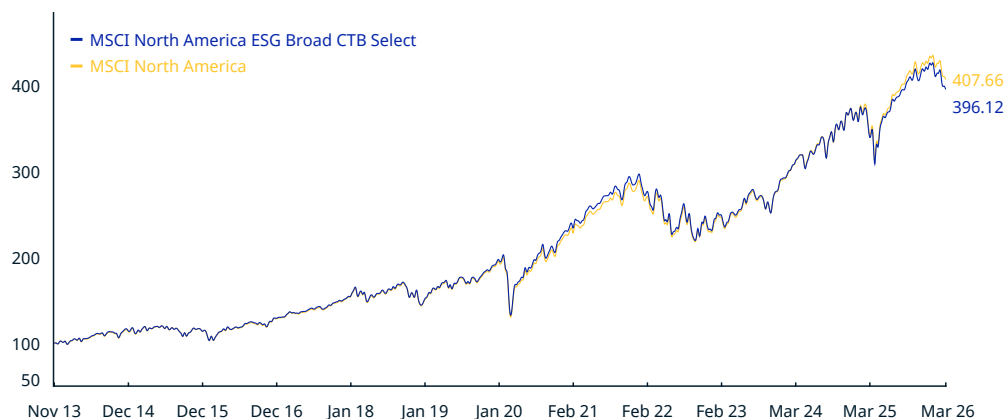


MSCI North America ESG Broad CTB Select Index (USD)

The MSCI North America ESG Broad CTB Select Index is based on the MSCI North America Index, its parent index, and includes large and mid-cap securities of the US and Canada markets. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI North America ESG Broad CTB Select	MSCI North America
2025	16.21	18.06
2024	23.24	24.03
2023	25.40	25.96
2022	-20.86	-19.53
2021	27.09	26.44
2020	21.42	19.94
2019	31.12	30.70
2018	-5.58	-5.73
2017	20.81	20.89
2016	12.00	11.57
2015	-1.52	-0.90
2014	12.44	11.90

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013					
MSCI North America ESG Broad CTB Select	-5.24	-5.46	16.09	-5.46	16.50	10.01	13.06	11.79	1.32	24.81	19.43	4.96	
MSCI North America	-4.97	-4.34	18.11	-4.34	17.98	11.20	13.45	12.05	1.29	25.34	19.76	4.92	

FUNDAMENTALS (MAR 31, 2026)

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2026)

	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 North America ESG Broad CTB Select	1.01	0.71	27.97	12.62	15.63	15.34	0.91	0.48	0.73	0.70	34.35	2020-02-19–2020-03-23
MSCI North America	1.00	0.00	2.22	12.23	15.38	15.23	1.04	0.55	0.76	0.72	34.57	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 North America ESG Broad CTB Select Index (USD)

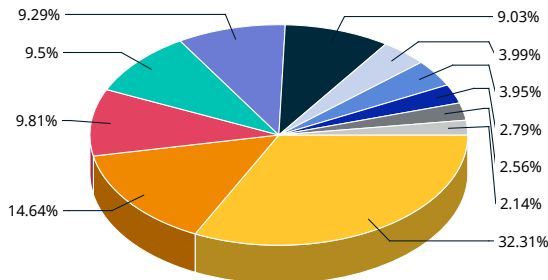
INDEX CHARACTERISTICS

	MSCI North America ESG Broad CTB Select	MSCI North America
Number of Constituents	552	621
	Weight (%)	
Largest	7.18	7.11
Smallest	0.00	0.00
Average	0.18	0.16
Median	0.05	0.06

TOP 10 CONSTITUENTS

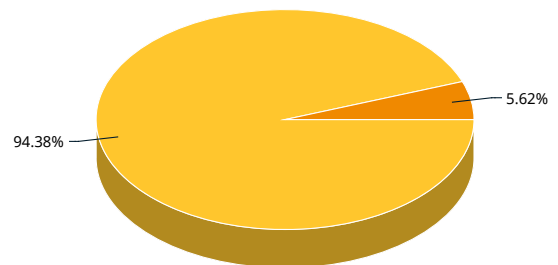
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	7.18	7.11	Info Tech
APPLE	6.31	6.26	Info Tech
MICROSOFT CORP	4.37	4.39	Info Tech
ALPHABET C	4.14	2.34	Comm Svcs
AMAZON.COM	3.38	3.36	Cons Discr
BROADCOM	2.39	2.34	Info Tech
META PLATFORMS A	2.05	2.09	Comm Svcs
TESLA	1.80	1.76	Cons Discr
JPMORGAN CHASE & CO	1.32	1.34	Financials
LILLY (ELI) & COMPANY	1.25	1.24	Health Care
Total	34.19	32.25	

SECTOR WEIGHTS



- Information Technology 32.31%
- Financials 14.64%
- Communication Services 9.81%
- Health Care 9.5%
- Industrials 9.29%
- Consumer Discretionary 9.03%
- Energy 3.99%
- Consumer Staples 3.95%
- Materials 2.79%
- Real Estate 2.56%
- Utilities 2.14%

COUNTRY WEIGHTS



- United States 94.38%
- Canada 5.62%

The MSCI North America ESG Broad CTB Select Index was launched on Sep 21, 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

