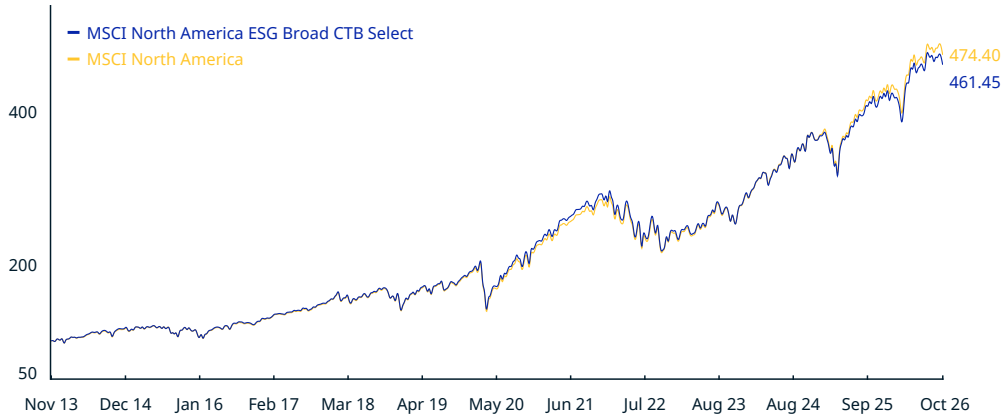
MSCI North America ESG Broad CTB Select Index (USD)

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 – OCT 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 (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI North America ESG Broad CTB Select	-0.98	0.84	10.54	10.13	22.08	9.95	14.30	12.55	1.21	24.09	18.71	5.35
MSCI North America	-0.78	1.36	11.64	11.32	23.16	11.15	14.67	12.79	1.17	24.47	18.55	5.34

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI North America ESG Broad CTB Select	1.01	0.72	29.94	12.85	15.84	15.69	1.28	0.44	0.78	0.74	34.35	2020-02-19—2020-03-23
MSCI North America	1.00	0.00	2.95	12.37	15.53	15.54	1.40	0.52	0.80	0.77	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)

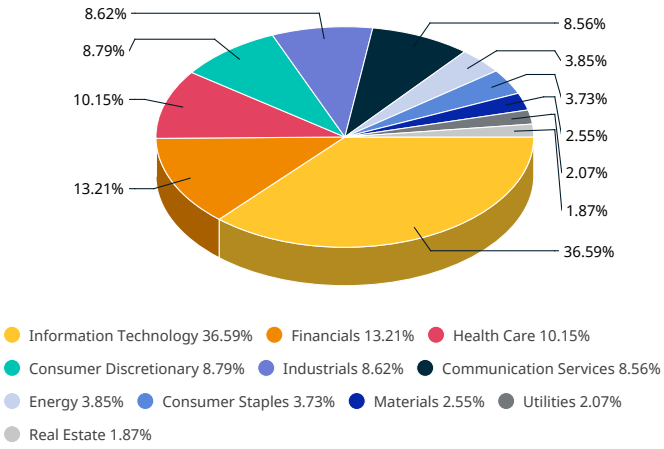
INDEX CHARACTERISTICS

	MSCI North America ESG Broad CTB Select	MSCI North America
Number of Constituents	530	594
	Weight (%)	
Largest	7.50	7.41
Smallest	0.00	0.01
Average	0.19	0.17
Median	0.07	0.06

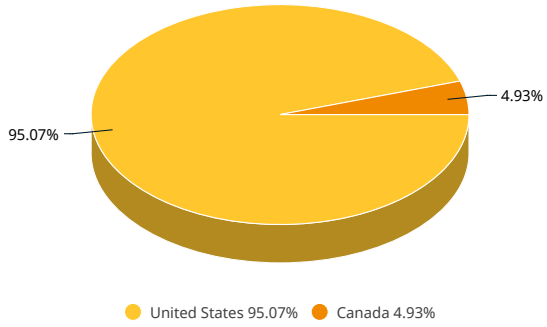
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	7.50	7.41	Info Tech
NVIDIA	6.95	6.89	Info Tech
MICROSOFT CORP	5.46	5.39	Info Tech
AMAZON.COM	3.46	3.41	Cons Discr
ALPHABET C	3.14	1.90	Comm Srvcs
BROADCOM	2.19	2.16	Info Tech
META PLATFORMS A	2.01	1.98	Comm Srvcs
TESLA	1.70	1.67	Cons Discr
LILLY (ELI) & COMPANY	1.69	1.66	Health Care
MICRON TECHNOLOGY	1.48	1.46	Info Tech
Total	35.59	33.94	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

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