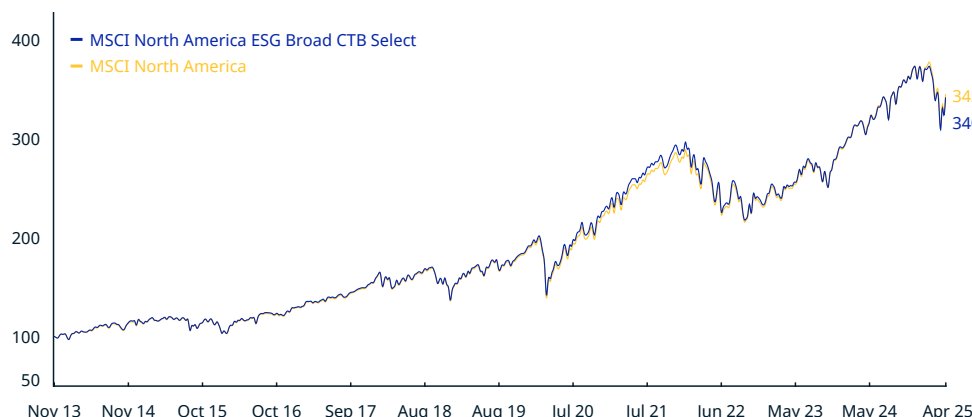


MSCI North America ESG Broad CTB Select Index (USD)

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 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI North America ESG Broad CTB Select	MSCI North America
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 (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI North America ESG Broad CTB Select	-0.14	-7.72	11.42	-5.49	10.52	14.41	11.21	11.32	
MSCI North America	-0.34	-7.49	12.05	-4.70	11.44	15.01	11.36	11.41	

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.48	24.66	19.92	4.64
1.45	24.63	20.14	4.55

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2025)

	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	0.69	22.32	16.79	16.64	15.71	0.42	0.74	0.63	0.67	34.35	2020-02-19–2020-03-23
MSCI North America	1.00	0.00	1.98	16.53	16.38	15.61	0.48	0.78	0.64	0.68	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)

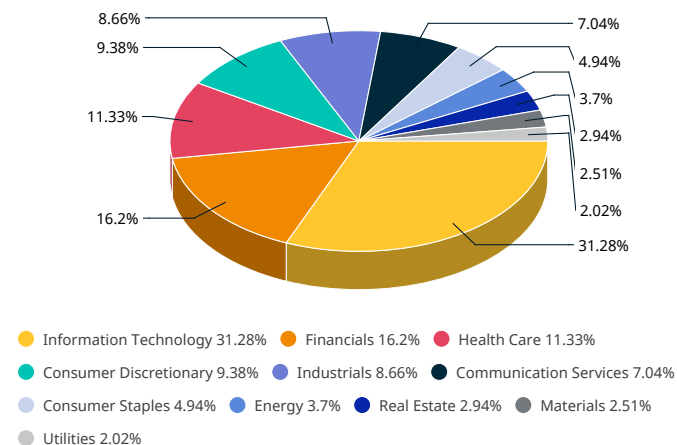
INDEX CHARACTERISTICS

	MSCI North America ESG Broad CTB Select	MSCI North America
Number of Constituents	590	658
	Weight (%)	
Largest	6.03	6.27
Smallest	0.00	0.00
Average	0.17	0.15
Median	0.03	0.06

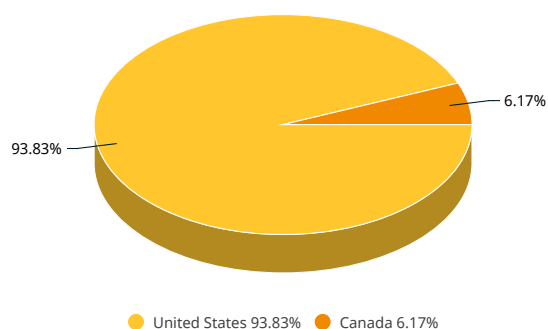
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	6.03	6.27	Info Tech
MICROSOFT CORP	5.56	5.48	Info Tech
NVIDIA	5.38	5.24	Info Tech
AMAZON.COM	3.34	3.43	Cons Discr
ALPHABET C	2.67	1.57	Comm Srvcs
META PLATFORMS A	2.01	2.35	Comm Srvcs
BROADCOM	1.65	1.68	Info Tech
TESLA	1.55	1.60	Cons Discr
LILLY (ELI) & COMPANY	1.47	1.42	Health Care
MASTERCARD A	1.35	0.88	Financials
Total	31.02	29.93	

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

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.

© 2025 MSCI Inc. All rights reserved.

