

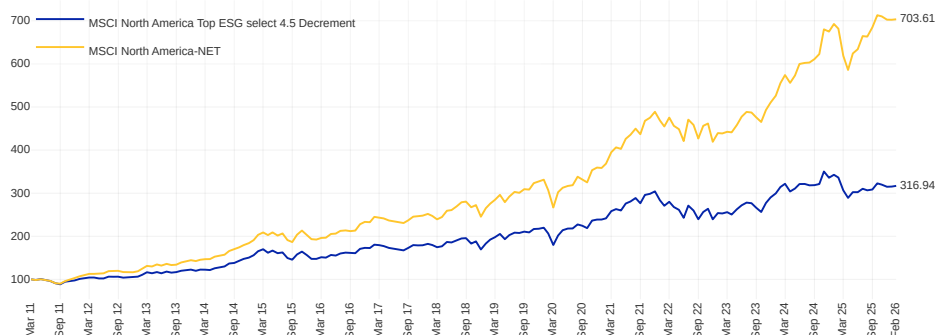
MSCI North America Top ESG select 4.5 Decrement Index

The MSCI North America Top ESG select 4.5 Decrement Index is based on the MSCI Decrement Indexes Methodology. A constant markdown ('synthetic dividend') of 4.5% is applied on the Parent Index (MSCI North America Top ESG select Index) levels on a daily basis.

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

Cumulative index performance

EUR RETURNS Mar 2011 - Feb 2026



Annual Performance (%)

Year	MSCI North America Top ESG select 4.5 Decrement	MSCI North America-NET
2025	-6.25	4.10
2024	15.79	32.31
2023	21.22	21.70
2022	-21.34	-14.25
2021	27.42	36.04
2020	9.79	10.04
2019	28.40	33.10
2018	-5.44	-0.98
2017	3.49	6.19
2016	10.72	14.91

Index Performance

EUR RETURNS (%) AS OF Feb 27, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI North America Top ESG select 4.5 Decrement	0.52	-0.90	-5.74	0.66	7.81	5.58	7.95	8.02
MSCI North America-NET	0.16	-0.95	3.21	0.13	17.06	13.81	13.85	14.01

Index Risk and Return Characteristics

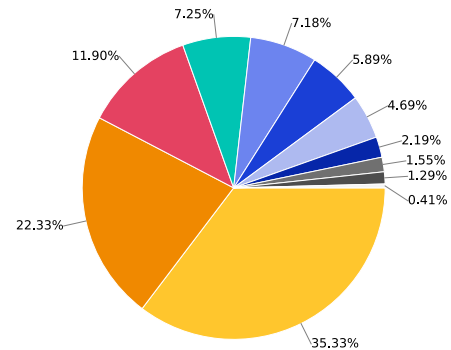
EUR RETURNS (%) AS OF Feb 27, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI North America Top ESG select 4.5 Decrement	13.19	15.80	14.93	13.68
MSCI North America-NET	12.17	14.63	14.47	13.35

Top 10 Constituents

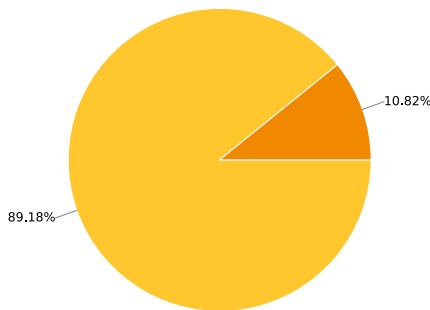
Security Name	Sector	Index Wt. (%)
VISA A	Financials	4.63
BROADCOM	Information Technology	4.41
HOME DEPOT	Consumer Discretionary	3.27
ADVANCED MICRO DEVICES	Information Technology	2.81
APPLIED MATERIALS	Information Technology	2.56
LAM RESEARCH CORP	Information Technology	2.55
INTEL CORP	Information Technology	1.78
TEXAS INSTRUMENTS	Information Technology	1.67
ANALOG DEVICES	Information Technology	1.51
TORONTO-DOMINION BANK	Financials	1.43
Total		26.61

Sector Weights



- Information Technology 35.33%
- Financials 22.33%
- Industrials 11.90%
- Health Care 7.25%
- Consumer Discretionary 7.18%
- Real Estate 5.89%
- Materials 4.69%
- Energy 2.19%
- Utilities 1.55%
- Consumer Staples 1.29%
- Communication Services 0.41%

Country Weights



- United States 89.18%
- Canada 10.82%

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