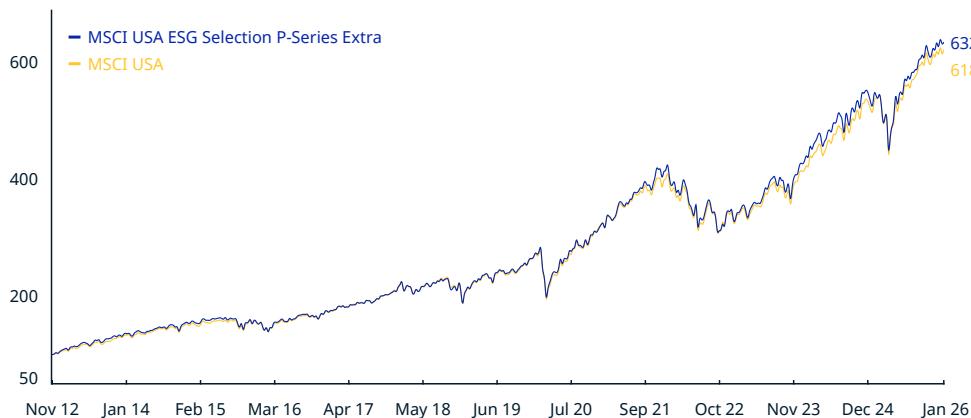


MSCI USA ESG Selection P-Series Extra Index (USD)

The MSCI USA ESG Selection P-Series Extra Index is based on the parent index, MSCI USA Index and includes large and mid-cap stocks of the US market. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI USA Index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2012 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Selection P-Series Extra	MSCI USA
2025	17.65	17.75
2024	24.05	25.08
2023	29.79	27.10
2022	-21.69	-19.46
2021	32.79	26.97
2020	20.24	21.37
2019	31.57	31.64
2018	-3.68	-4.50
2017	20.75	21.90
2016	11.35	11.61
2015	-0.24	1.32
2014	13.61	13.36
2013	33.84	32.61

INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2012				
MSCI USA ESG Selection P-Series Extra	1.22	1.17	17.20	1.22	21.53	14.81	15.83	15.02	1.07	28.68	22.12	6.27
MSCI USA	1.29	1.33	15.75	1.29	21.17	14.37	15.57	14.84	1.16	27.97	22.26	5.57

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2, 3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period	YYYY-MM-DD
MSCI USA ESG Selection P-Series Extra	1.00	2.21	8.71	12.74	16.04	15.41	1.23	0.75	0.89	0.92	34.08	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.16	11.91	15.28	15.23	1.28	0.75	0.88	0.92	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 ESG Selection P-Series Extra Index (USD)

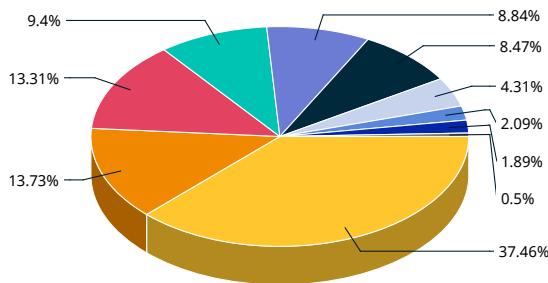
INDEX CHARACTERISTICS

	MSCI USA ESG Selection P-Series Extra	MSCI USA
Number of Constituents	306	544
	Weight (%)	
Largest	14.64	7.70
Smallest	0.02	0.01
Average	0.33	0.18
Median	0.11	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	14.64	7.70	Info Tech
MICROSOFT CORP	9.94	5.04	Info Tech
ALPHABET A	6.43	3.26	Comm Svcs
ALPHABET C	5.41	2.74	Comm Svcs
TESLA	1.99	2.02	Cons Discr
VISA A	1.89	0.91	Financials
ABBVIE	1.36	0.65	Health Care
ADVANCED MICRO DEVICES	1.32	0.64	Info Tech
HOME DEPOT	1.29	0.62	Cons Discr
PROCTER & GAMBLE CO	1.16	0.59	Cons Staples
Total	45.44	24.15	

SECTOR WEIGHTS



- Information Technology 37.46% ● Communication Services 13.73% ● Financials 13.31%
- Health Care 9.4% ● Consumer Discretionary 8.84% ● Industrials 8.47%
- Consumer Staples 4.31% ● Materials 2.09% ● Real Estate 1.89% ● Utilities 0.5%

The MSCI USA ESG Selection P-Series Extra Index was launched on Jan 10, 2018. 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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