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 – APR 2026)

— MSCI USA ESG Selection P-Series Extra
— MSCI USA

653.71
644.65

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 (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 30, 2012
MSCI USA ESG Selection P-Series Extra	12.41	3.39	32.06	4.65	21.91	12.81	15.24	15.01
MSCI USA	10.50	4.16	30.77	5.50	21.87	12.67	15.24	14.89

FUNDAMENTALS (APR 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	1.04	28.61	21.82	6.38
	1.13	28.13	21.50	5.66

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Nov 30, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI USA ESG Selection P-Series Extra	1.01	2.30	9.95	14.80	17.01	15.88	1.10	0.60	0.83	0.90	34.08	2020-02-19—2020-03-23
MSCI USA	1.00	0.00	2.23	13.37	15.94	15.54	1.20	0.62	0.85	0.91	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
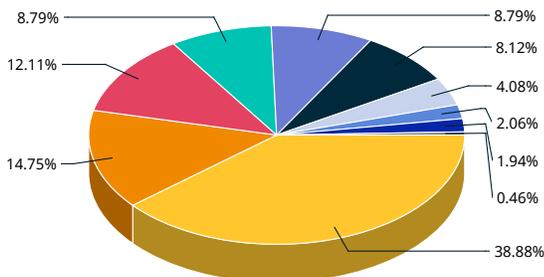
MSCI USA ESG Selection P-Series Extra Index (USD)

INDEX CHARACTERISTICS

	MSCI USA ESG Selection P-Series Extra	MSCI USA
Number of Constituents	295	537
Weight (%)		
Largest	15.31	7.74
Smallest	0.02	0.01
Average	0.34	0.19
Median	0.11	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	15.31	7.74	Info Tech
MICROSOFT CORP	9.15	4.60	Info Tech
ALPHABET A	7.11	3.58	Comm Srvcs
ALPHABET C	5.90	2.97	Comm Srvcs
TESLA	2.57	1.72	Cons Discr
ADVANCED MICRO DEVICES	1.88	0.92	Info Tech
VISA A	1.81	0.89	Financials
INTEL CORP	1.36	0.68	Info Tech
ABBVIE	1.22	0.60	Health Care
CISCO SYSTEMS	1.18	0.58	Info Tech
Total	47.49	24.27	

SECTOR WEIGHTS

- Information Technology 38.88%
- Communication Services 14.75%
- Financials 12.11%
- Consumer Discretionary 8.79%
- Industrials 8.79%
- Health Care 8.12%
- Consumer Staples 4.08%
- Materials 2.06%
- Real Estate 1.94%
- Utilities 0.46%

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.