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 — SEP 2025)

600 - MSCI USA ESG Selection P-Series Extra - MSCI USA 400 200 Nov 12 Dec 13 Jan 15 Feb 16 Mar 17 Apr 18 Apr 19 May 20 Jun 21 Jul 22 Aug 23 Aug 24 Sep 25

ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Selection P- Series Extra	MSCI USA
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 (%) (SEP 30, 2025)

FUNDAMENTALS (SEP 30, 2025)

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since ov 30, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA ESG Selection P- Series Extra	3.82	8.27	16.71	14.65	25.57	16.41	15.32	15.10	1.03	30.17	23.69	6.56
MSCI USA	3.67	8.12	18.18	14.97	25.10	16.16	15.28	14.92	1.17	28.69	23.25	5.55

ANNIJALIZED

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3			3	MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2012	(%)	Period YYYY-MM-DD	
MSCI USA ESG Selection P- Series Extra	1.00	2.20	6.17	14.40	16.63	15.71	1.33	0.82	0.86	0.92	34.08	2020-02-19—2020-03-23	
MSCI USA	1.00	0.00	2.07	13.60	16.12	15.55	1.38	0.83	0.86	0.92	34.12	2020-02-19-2020-03-23	
	1 Last	12 months	² Based o	n monthly	aross retu	rns data 3	Based on	NY FFD Ov	ernight SC	FR from Se	n 1 2021 & a	on ICE LIBOR 1M prior that date	



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

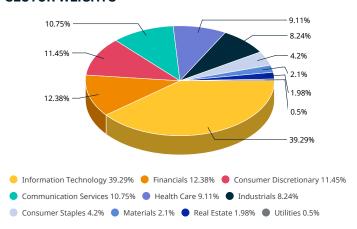
INDEX CHARACTERISTICS

	MSCI USA ESG Selection P- Series Extra	MSCI USA				
Number of	307	544				
Constituents						
	Weight (%)					
Largest	14.85	7.80				
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	14.85	7.80	Info Tech
MICROSOFT CORP	12.45	6.27	Info Tech
ALPHABET A	4.82	2.42	Comm Srvcs
TESLA	4.39	2.21	Cons Discr
ALPHABET C	4.07	2.05	Comm Srvcs
VISA A	1.99	1.00	Financials
ABBVIE	1.39	0.70	Health Care
HOME DEPOT	1.37	0.69	Cons Discr
PROCTER & GAMBLE CO	1.23	0.62	Cons Staples
CISCO SYSTEMS	0.93	0.47	Info Tech
Total	47.50	24.23	

SECTOR WEIGHTS



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.



SEP 30, 2025 Index Factsheet

ABOUT MSCI

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