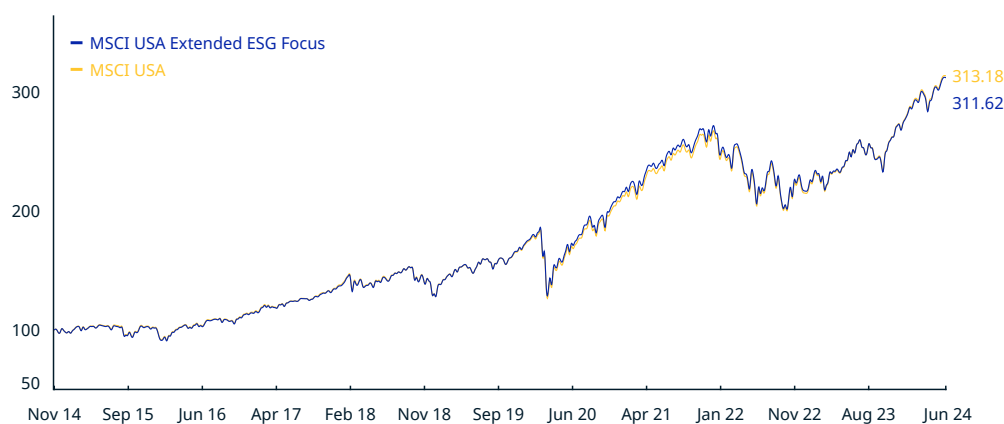


MSCI USA Extended ESG Focus Index (USD)

The MSCI USA Extended ESG Focus Index is based on MSCI USA Index, its parent index, which includes securities across the U.S. equity markets. The Index is designed to maximize exposure to positive environmental, social and governance (ESG) factors while exhibiting risk and return characteristics similar to those of the MSCI USA Index. The index is constructed by selecting constituents from MSCI USA Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget set to 50bps under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector. Tobacco, Controversial Weapons, Producers of or ties with Civilian Firearms, Thermal Coal and Oil Sands are not eligible for inclusion.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2014 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG Focus	MSCI USA
2023	25.84	27.10
2022	-20.10	-19.46
2021	26.98	26.97
2020	22.66	21.37
2019	32.52	31.64
2018	-4.02	-4.50
2017	21.76	21.90
2016	11.65	11.61
2015	0.77	1.32

INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	
MSCI USA Extended ESG Focus	3.50	4.00	24.12	14.50	8.28	14.83	na	12.57	
MSCI USA	3.58	4.04	24.65	14.88	9.13	14.96	na	12.63	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.38	26.17	20.89	4.93
1.33	26.42	21.35	4.95

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Extended ESG Focus	1.01	0.59	21.42	18.24	18.48	na	0.36	0.73	na	0.73	33.74	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.91	18.04	18.40	na	0.41	0.74	na	0.73	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 Extended ESG Focus Index (USD)

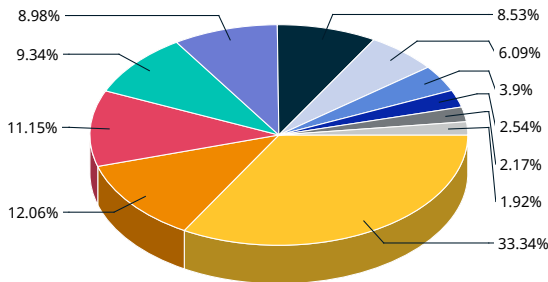
INDEX CHARACTERISTICS

	MSCI USA Extended ESG Focus	MSCI USA
Number of Constituents	277	601
	Weight (%)	
Largest	6.73	6.61
Smallest	0.07	0.01
Average	0.36	0.17
Median	0.19	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	6.73	6.61	Info Tech
NVIDIA	6.61	6.47	Info Tech
APPLE	6.31	6.48	Info Tech
AMAZON.COM	3.69	3.79	Cons Discr
ALPHABET C	2.68	1.96	Comm Srvc
META PLATFORMS A	2.18	2.32	Comm Srvc
LILLY (ELI) & COMPANY	1.59	1.53	Health Care
ALPHABET A	1.47	2.25	Comm Srvc
BROADCOM	1.34	1.48	Info Tech
JPMORGAN CHASE & CO	1.20	1.22	Financials
Total	33.80	34.11	

SECTOR WEIGHTS



- Information Technology 33.34%
- Health Care 12.06%
- Financials 11.15%
- Industrials 9.34%
- Consumer Discretionary 8.98%
- Communication Services 8.53%
- Consumer Staples 6.09%
- Energy 3.9%
- Materials 2.54%
- Real Estate 2.17%
- Utilities 1.92%

The MSCI USA Extended ESG Focus Index was launched on Mar 27, 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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