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 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG	MSCI USA
2025	17.11	17.75
2024	24.54	25.08
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 (%) (SEP 30, 2026)

					ANNUALIZED				FUNDAMENTALS (SEP 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA Extended ESG	-0.64	2.10	15.89	12.90	22.65	12.73	15.24	13.49	1.12	24.85	19.17	5.64
MSCI USA	-0.36	2.32	15.35	12.63	22.91	13.33	15.30	13.57	1.11	25.37	19.38	5.65

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – SEP 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	(%)	Period YYYY-MM-DD
MSCI USA Extended ESG	1.01	0.59	26.53	12.86	16.06	15.72	1.31	0.60	0.83	0.77	33.74	2020-02-19—2020-03-23
MSCI USA	1.00	0.00	2.99	12.66	15.84	15.59	1.35	0.64	0.84	0.78	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)

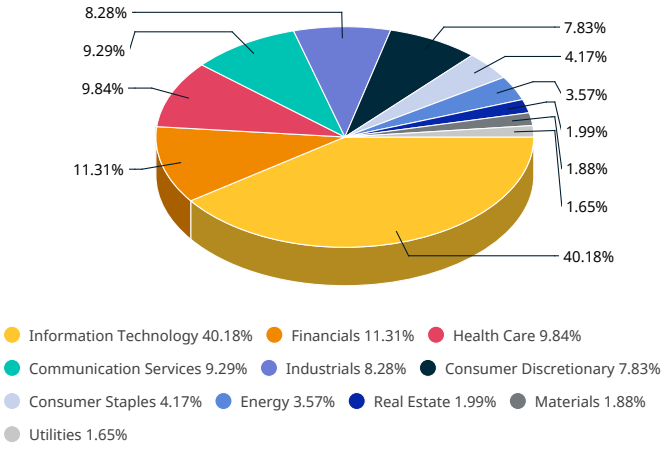
INDEX CHARACTERISTICS

	MSCI USA Extended ESG	MSCI USA
Number of Constituents	268	513
	Weight (%)	
Largest	8.02	7.96
Smallest	0.07	0.01
Average	0.37	0.19
Median	0.18	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	8.02	7.96	Info Tech
APPLE	7.33	7.42	Info Tech
MICROSOFT CORP	5.56	5.49	Info Tech
AMAZON.COM	3.58	3.66	Cons Discr
ALPHABET C	3.50	2.42	Comm Srvcs
BROADCOM	2.44	2.41	Info Tech
META PLATFORMS A	2.23	2.41	Comm Srvcs
ALPHABET A	1.93	3.06	Comm Srvcs
MICRON TECHNOLOGY	1.79	1.82	Info Tech
ADVANCED MICRO DEVICES	1.55	1.51	Info Tech
Total	37.92	38.16	

SECTOR WEIGHTS



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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