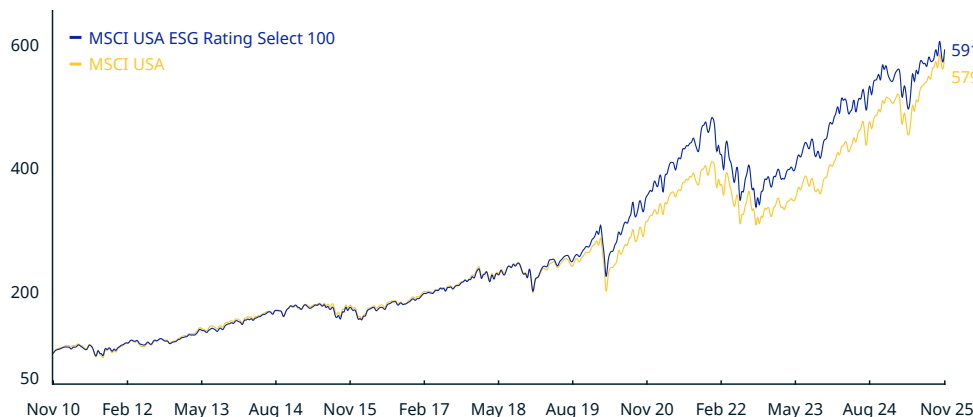


MSCI USA ESG Rating Select 100 Index (USD)

The MSCI USA ESG Rating Select 100 Index is based on its parent index, MSCI USA index, which includes large and mid-cap securities of the U.S equity market. The index aims to represent the performance of a selection of securities from the corresponding Parent Index, that have a relatively large free-float adjusted market capitalization as well as high Environmental, Social and Governance (ESG) scores relative to their peers. The index excludes companies that are associated with business that have high negative social impact as well as those with a high negative environmental impact. The indexes are further diversified by capping issuers, to avoid concentration.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2010 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Rating Select 100	MSCI USA
2024	12.92	23.40
2023	27.40	25.05
2022	-22.37	-20.76
2021	30.26	25.24
2020	29.31	19.22
2019	32.12	29.07
2018	-3.20	-6.33
2017	19.51	19.50
2016	9.94	9.21
2015	-3.43	-0.77
2014	13.45	11.10
2013	29.33	29.85
2012	10.15	13.52
2011	2.55	-0.11

INDEX PERFORMANCE – PRICE RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 27, 2009
					3 Yr	5 Yr	10 Yr		
MSCI USA ESG Rating Select 100	-0.97	2.21	4.58	10.73	14.58	10.69	13.12	14.02	
MSCI USA	-0.08	5.86	13.32	16.41	19.07	13.14	12.65	14.25	

FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.41	27.57	21.37	5.59
1.14	28.20	22.86	5.57

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA ESG Rating Select 100	0.97	3.32	52.18	12.95	16.35	15.71	0.75	0.52	0.73	0.88	32.24	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.16	12.95	15.33	15.38	1.05	0.68	0.71	0.89	34.25	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA ESG Rating Select 100 Index (USD)

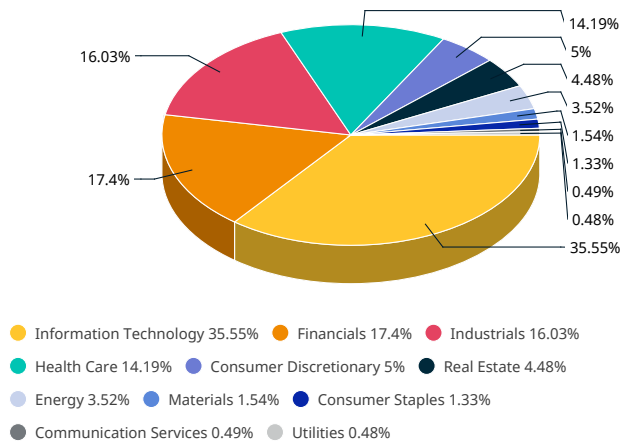
INDEX CHARACTERISTICS

	MSCI USA ESG Rating Select 100	MSCI USA
Number of Constituents	100	544
	Weight (%)	
Largest	4.98	7.21
Smallest	0.26	0.01
Average	1.00	0.18
Median	0.67	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
VISA A	4.98	0.95	Financials
ABBVIE	4.09	0.67	Health Care
HOME DEPOT	3.61	0.60	Cons Discr
ADVANCED MICRO DEVICES	3.59	0.59	Info Tech
CISCO SYSTEMS	3.09	0.51	Info Tech
IBM CORP	2.92	0.48	Info Tech
CATERPILLAR	2.74	0.45	Industrials
GOLDMAN SACHS GROUP	2.54	0.42	Financials
SALESFORCE	2.23	0.37	Info Tech
APPLIED MATERIALS	2.04	0.34	Info Tech
Total	31.85	5.38	

SECTOR WEIGHTS



The MSCI USA ESG Rating Select 100 Index was launched on Jan 31, 2020. 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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