MSCI USA ESG Selection P-Series 5% Issuer Capped Index (USD)

The MSCI USA ESG Selection P-Series 5% Issuer Capped Index captures large and mid-cap stocks of the U.S equity markets. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI USA Selection Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI ESG Research.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Selection P-Series 5% Issuer Capped	MSCI USA
2024	19.88	24.58
2023	27.34	26.49
2022	-20.10	-19.85
2021	30.53	26.45
2020	18.87	20.73
2019	31.29	30.88
2018	-3.69	-5.04
2017	21.27	21.19
2016	10.47	10.89
2015	-1.89	0.69
2014	12.40	12.69
2013	34.96	31.79

FUNDAMENTALS (OCT 31, 2025)

23.42

5.64

28.99

1.14

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

2.35

ANNUALIZED Since 5 Yr ^{10 Yr} May 31, 2012 P/E Fwd P/BV 1 Mo 3 Mo 1 Yr YTD 3 Yr Div Yld (%) P/E MSCI USA ESG Selection P-3.31 9.16 16.99 14.31 20.64 15.96 13.67 14.28 1.07 30.44 23.34 6.00 Series 5% Issuer Capped

16.82

14.05

14.57

22.39

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 - OCT 31, 2025)

21.43

17.34

8.12

				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 May 31, 2012	(%)	Period YYYY-MM-DD
MSCI USA ESG Selection P- Series 5% Issuer Capped	1.00	2.10	22.60	13.86	16.44	15.59	1.09	0.80	0.77	0.89	35.15	2020-02-19—2020-03-23
MSCI USA	1.00	0.00	2.07	13.12	16.01	15.39	1.25	0.87	0.80	0.92	34.16	2020-02-19-2020-03-23
	¹ Last 12 months ² Based on monthly net returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date											



MSCI USA

MSCI USA ESG Selection P-Series 5% Issuer Capped Index (USD)

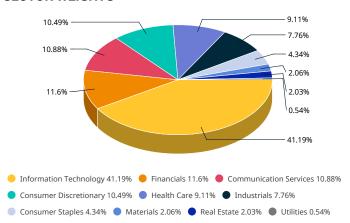
INDEX CHARACTERISTICS

	MSCI USA ESG Selection P-Series 5% Issuer Capped	MSCIUSA				
Number of	286	545				
Constituents						
	Weight (%)					
Largest	8.17	8.27				
Smallest	0.02	0.01				
Average	0.35	0.18				
Median	0.13	0.06				

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	8.17	8.27	Info Tech
MICROSOFT CORP	6.05	6.12	Info Tech
TESLA	4.27	2.22	Cons Discr
ALPHABET A	3.50	2.74	Comm Srvcs
ALPHABET C	2.96	2.32	Comm Srvcs
ADVANCED MICRO DEVICES	2.92	0.70	Info Tech
LILLY (ELI) & COMPANY	2.24	1.16	Health Care
IBM CORP	2.01	0.48	Info Tech
VISA A	1.88	0.98	Financials
SALESFORCE	1.75	0.42	Info Tech
Total	35.74	25.40	

SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.



OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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