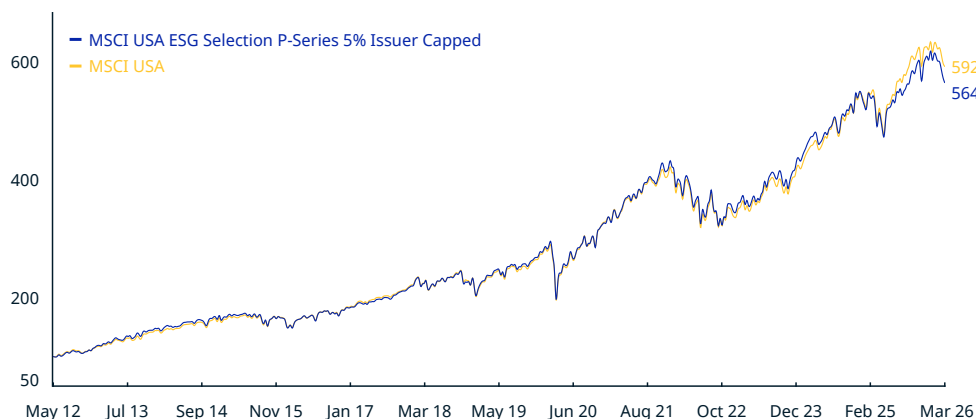


# MSCI USA ESG Selection P-Series 5% Issuer Capped Index (USD)

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 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Selection P-Series 5% Issuer Capped	MSCI USA
2025	14.88	17.31
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

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI USA ESG Selection P-Series 5% Issuer Capped	-6.10	-6.35	13.19	-6.35	15.11	9.91	13.03	13.32	
MSCI USA	-4.93	-4.61	17.31	-4.61	17.90	11.15	13.59	13.71	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.30	24.50	19.36	5.07
1.24	25.67	19.96	5.14

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA ESG Selection P-Series 5% Issuer Capped	1.01	2.16	24.98	13.14	16.06	15.49	0.78	0.46	0.72	0.83	35.15	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.23	12.30	15.48	15.26	1.02	0.55	0.76	0.86	34.16	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

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

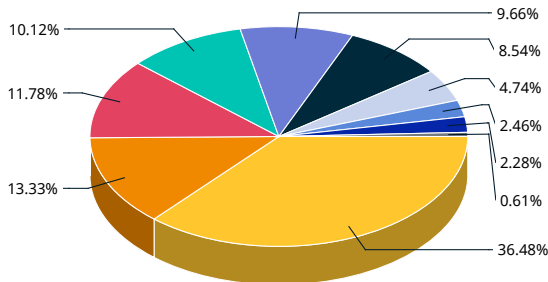
## INDEX CHARACTERISTICS

	MSCI USA ESG Selection P-Series 5% Issuer Capped	MSCI USA
<b>Number of Constituents</b>	268	538
	Weight (%)	
<b>Largest</b>	7.59	7.47
<b>Smallest</b>	0.02	0.01
<b>Average</b>	0.37	0.19
<b>Median</b>	0.14	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	7.59	7.47	Info Tech
MICROSOFT CORP	4.96	4.61	Info Tech
TESLA	3.70	1.85	Cons Discr
ALPHABET A	3.00	2.95	Comm Svcs
LILLY (ELI) & COMPANY	2.60	1.30	Health Care
ALPHABET C	2.50	2.46	Comm Svcs
VERIZON COMMUNICATIONS	2.44	0.37	Comm Svcs
ADVANCED MICRO DEVICES	2.30	0.58	Info Tech
DISNEY (WALT)	1.99	0.30	Comm Svcs
APPLIED MATERIALS	1.88	0.48	Info Tech
<b>Total</b>	<b>32.98</b>	<b>22.38</b>	

## SECTOR WEIGHTS



- Information Technology 36.48%
- Communication Services 13.33%
- Financials 11.78%
- Consumer Discretionary 10.12%
- Health Care 9.66%
- Industrials 8.54%
- Consumer Staples 4.74%
- Materials 2.46%
- Real Estate 2.28%
- Utilities 0.61%

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

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

