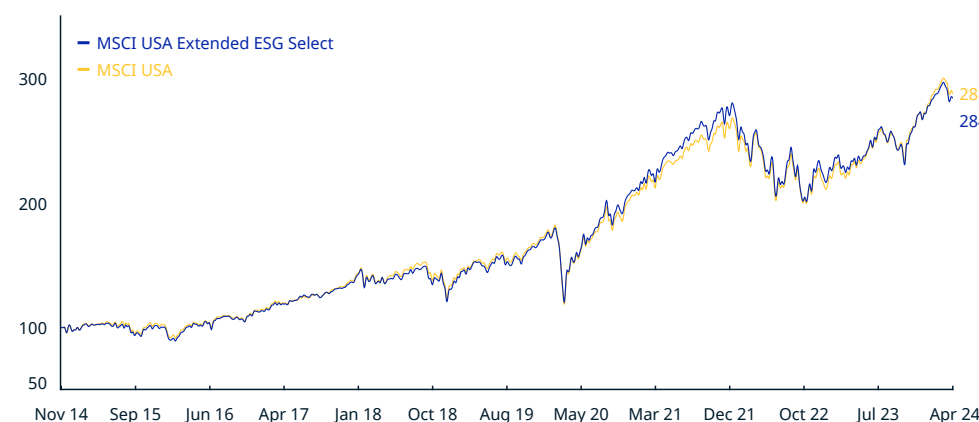


MSCI USA Extended ESG Select Index (USD)

The MSCI USA Extended ESG Select 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 optimized to be sector diversified, targeting companies with high ESG ratings in each sector. Relative to the MSCI USA Index, the MSCI USA Extended ESG Select Index tends to over-weight companies with high ESG ratings and under-weight companies with low ratings. The Index is a benchmark for investors who seek an investment opportunity set with a very high ESG score and controlled risk. Constituent selection is based on data from MSCI ESG Research.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG Select	MSCI USA
2023	24.08	27.10
2022	-21.12	-19.46
2021	30.64	26.97
2020	24.96	21.37
2019	32.56	31.64
2018	-5.38	-4.50
2017	21.90	21.90
2016	12.67	11.61
2015	-0.60	1.32

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Extended ESG Select	-4.36	3.56	20.12	4.35	5.94	13.19	na	11.73	
MSCI USA	-4.13	4.23	23.32	5.85	7.35	13.16	na	11.89	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	24.17	20.32	5.09
1.42	25.06	20.31	4.60

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – APR 30, 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 Select	1.01	2.10	14.29	18.98	19.15	na	0.25	0.64	na	0.67	32.79	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.86	18.80	na	0.33	0.64	na	0.69	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 Select Index (USD)

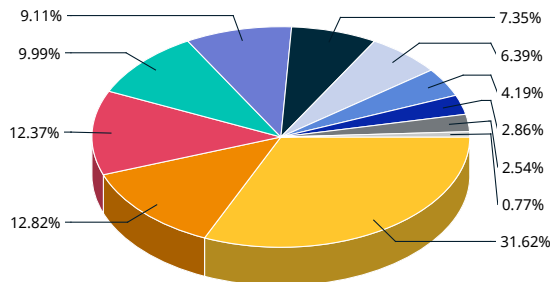
INDEX CHARACTERISTICS

	MSCI USA Extended ESG Select	MSCI USA
Number of Constituents	177	612
	Weight (%)	
Largest	5.59	6.23
Smallest	0.05	0.01
Average	0.56	0.16
Median	0.39	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.59	4.84	Info Tech
MICROSOFT CORP	4.82	6.23	Info Tech
APPLE	4.04	5.67	Info Tech
ALPHABET A	2.15	2.18	Comm Svcs
COCA COLA (THE)	1.89	0.58	Cons Staples
ALPHABET C	1.80	1.92	Comm Svcs
HOME DEPOT	1.62	0.75	Cons Discr
TRANE TECHNOLOGIES	1.52	0.16	Industrials
LILLY (ELI) & COMPANY	1.52	1.43	Health Care
ECOLAB	1.45	0.13	Materials
Total	26.39	23.90	

SECTOR WEIGHTS



- Information Technology 31.62%
- Health Care 12.82%
- Industrials 12.37%
- Financials 9.99%
- Consumer Staples 9.11%
- Consumer Discretionary 7.35%
- Communication Services 6.39%
- Energy 4.19%
- Real Estate 2.86%
- Materials 2.54%
- Utilities 0.77%

On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI USA Extended ESG Select 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 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.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.