

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 – APR 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 (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	
MSCI USA Extended ESG	10.65	4.10	30.82	5.37	21.21	12.00	15.15	13.33	
MSCI USA	10.50	4.16	30.77	5.50	21.87	12.67	15.24	13.46	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.13	27.64	21.37	5.66
1.13	28.13	21.50	5.66

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

	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	1.01	0.58	23.28	13.54	16.14	15.66	1.15	0.58	0.83	0.76	33.74	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.23	13.37	15.94	15.54	1.20	0.62	0.85	0.77	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)

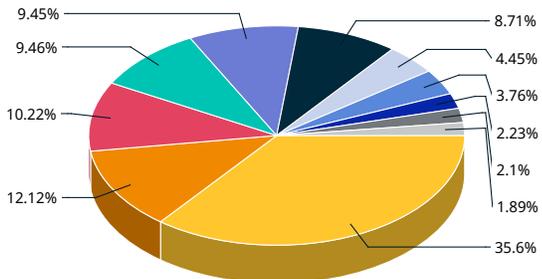
INDEX CHARACTERISTICS

	MSCI USA Extended ESG	MSCI USA
Number of Constituents	286	537
	Weight (%)	
Largest	7.76	7.74
Smallest	0.06	0.01
Average	0.35	0.19
Median	0.17	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	7.76	7.74	Info Tech
APPLE	6.28	6.37	Info Tech
ALPHABET C	5.06	2.97	Comm Svcs
MICROSOFT CORP	4.53	4.60	Info Tech
AMAZON.COM	3.95	4.07	Cons Discr
BROADCOM	3.03	3.00	Info Tech
META PLATFORMS A	1.98	2.13	Comm Svcs
TESLA	1.71	1.72	Cons Discr
ALPHABET A	1.42	3.58	Comm Svcs
JPMORGAN CHASE & CO	1.30	1.36	Financials
Total	37.02	37.54	

SECTOR WEIGHTS



- Information Technology 35.6%
- Financials 12.12%
- Communication Services 10.22%
- Industrials 9.46%
- Consumer Discretionary 9.45%
- Health Care 8.71%
- Consumer Staples 4.45%
- Energy 3.76%
- Real Estate 2.23%
- Utilities 2.1%
- Materials 1.89%

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

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.

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.

