

# MSCI USA Extended ESG Leaders Index (USD)

The MSCI USA Extended ESG Leaders Index is a capitalization weighted index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. MSCI USA Extended ESG Leaders Index consists of large and mid-cap companies in the US market. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a member of the MSCI ESG Leaders Index series that excludes companies involved in Civilian Firearms in addition to the business involvement related exclusions in the MSCI ESG leaders Indexes.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2012 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG Leaders	MSCI USA
2023	29.13	27.10
2022	-20.21	-19.46
2021	31.73	26.97
2020	18.84	21.37
2019	31.66	31.64
2018	-3.11	-4.50
2017	20.59	21.90
2016	11.81	11.61
2015	-1.43	1.32
2014	12.84	13.36
2013	33.54	32.61

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 31, 2012					
MSCI USA Extended ESG Leaders	4.85	3.75	31.08	12.01	10.25	16.49	12.61	14.47	1.34	27.87	22.13	6.12	
MSCI USA	4.78	3.65	28.37	10.91	8.85	15.72	12.60	14.40	1.38	25.79	20.86	4.76	

## FUNDAMENTALS (MAY 31, 2024)

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 31, 2024)

	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 Extended ESG Leaders	0.98	1.87	10.13	18.49	18.44	15.33	0.47	0.81	0.76	0.92	34.33	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	18.01	18.55	15.50	0.40	0.77	0.75	0.91	34.12	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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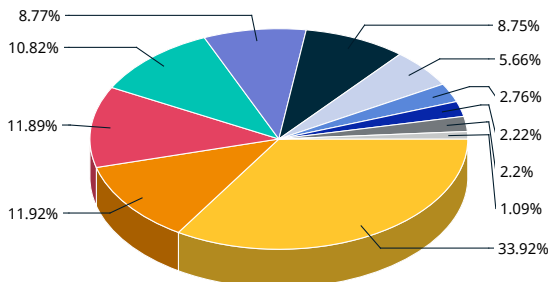
## INDEX CHARACTERISTICS

	MSCI USA Extended ESG Leaders	MSCI USA
<b>Number of Constituents</b>	281	611
	Weight (%)	
<b>Largest</b>	12.35	6.35
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.36	0.16
<b>Median</b>	0.13	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	12.35	6.35	Info Tech
NVIDIA	11.41	5.87	Info Tech
ALPHABET A	4.30	2.21	Comm Svcs
ALPHABET C	3.78	1.94	Comm Svcs
LILLY (ELI) & COMPANY	2.79	1.43	Health Care
TESLA	2.15	1.10	Cons Discr
VISA A	1.82	0.93	Financials
PROCTER & GAMBLE CO	1.63	0.84	Cons Staples
MASTERCARD A	1.58	0.81	Financials
JOHNSON & JOHNSON	1.49	0.76	Health Care
<b>Total</b>	<b>43.29</b>	<b>22.26</b>	

## SECTOR WEIGHTS



- Information Technology 33.92%
- Financials 11.92%
- Health Care 11.89%
- Communication Services 10.82%
- Consumer Discretionary 8.77%
- Industrials 8.75%
- Consumer Staples 5.66%
- Materials 2.76%
- Real Estate 2.22%
- Energy 2.2%
- Utilities 1.09%

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 Leaders Index was launched on Feb 27, 2019. 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.

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