

# 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 – JAN 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI USA Extended ESG Leaders | MSCI USA |
|------|-------------------------------|----------|
| 2025 | 19.24                         | 17.75    |
| 2024 | 23.60                         | 25.08    |
| 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 (%) (JAN 30, 2026)

|                               | ANNUALIZED |      |       |      |       |       |       |                    | FUNDAMENTALS (JAN 30, 2026) |       |         |      |
|-------------------------------|------------|------|-------|------|-------|-------|-------|--------------------|-----------------------------|-------|---------|------|
|                               | 1 Mo       | 3 Mo | 1 Yr  | YTD  | 3 Yr  | 5 Yr  | 10 Yr | Since May 31, 2012 | Div Yld (%)                 | P/E   | P/E Fwd | P/BV |
| MSCI USA Extended ESG Leaders | 1.52       | 2.04 | 18.97 | 1.52 | 21.96 | 15.41 | 15.91 | 15.01              | 1.10                        | 28.83 | 22.56   | 6.71 |
| MSCI USA                      | 1.29       | 1.33 | 15.75 | 1.29 | 21.17 | 14.37 | 15.57 | 15.00              | 1.16                        | 27.97 | 22.26   | 5.57 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JAN 30, 2026)

|                               | Beta | Tracking Error (%) <sup>1</sup> | 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 | 0.99 | 1.95                            | 3.24                      | 12.61                               | 15.81 | 15.18 | 1.27                        | 0.79 | 0.91  | 0.95               | 34.33            | 2020-02-19–2020-03-23 |
| MSCI USA                      | 1.00 | 0.00                            | 2.16                      | 11.91                               | 15.28 | 15.23 | 1.28                        | 0.75 | 0.88  | 0.95               | 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

## MSCI USA Extended ESG Leaders Index (USD)

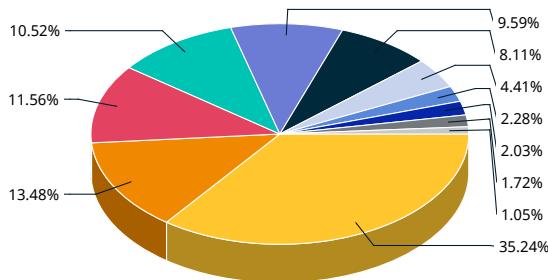
### INDEX CHARACTERISTICS

|                               | MSCI USA Extended ESG Leaders | MSCI USA |
|-------------------------------|-------------------------------|----------|
| <b>Number of Constituents</b> | 264                           | 544      |
|                               | <b>Weight (%)</b>             |          |
| <b>Largest</b>                | 14.63                         | 7.70     |
| <b>Smallest</b>               | 0.02                          | 0.01     |
| <b>Average</b>                | 0.38                          | 0.18     |
| <b>Median</b>                 | 0.12                          | 0.06     |

### TOP 10 CONSTITUENTS

|                        | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|------------------------|---------------|----------------------|-------------|
| NVIDIA                 | 14.63         | 7.70                 | Info Tech   |
| MICROSOFT CORP         | 9.57          | 5.04                 | Info Tech   |
| ALPHABET A             | 6.19          | 3.26                 | Comm Svcs   |
| ALPHABET C             | 5.21          | 2.74                 | Comm Svcs   |
| TESLA                  | 3.83          | 2.02                 | Cons Discr  |
| LILLY (ELI) & COMPANY  | 2.63          | 1.38                 | Health Care |
| JOHNSON & JOHNSON      | 1.72          | 0.91                 | Health Care |
| VISA A                 | 1.72          | 0.91                 | Financials  |
| MASTERCARD A           | 1.45          | 0.76                 | Financials  |
| ADVANCED MICRO DEVICES | 1.21          | 0.64                 | Info Tech   |
| <b>Total</b>           | <b>48.18</b>  | <b>25.34</b>         |             |

### SECTOR WEIGHTS



● Information Technology 35.24% ● Communication Services 13.48% ● Financials 11.56%

● Health Care 10.52% ● Consumer Discretionary 9.59% ● Industrials 8.11%

● Consumer Staples 4.41% ● Materials 2.28% ● Real Estate 2.03% ● Energy 1.72%

● Utilities 1.05%

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.

## ABOUT MSCI

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