

# 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 – MAR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG Leaders	MSCI USA
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 (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (MAR 31, 2025)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI USA Extended ESG Leaders	-5.99	-6.54	3.21	-6.54	8.14	17.97	12.13	13.74	1.34	25.39	20.34	5.77	
MSCI USA	-5.85	-4.51	8.17	-4.51	8.85	18.58	12.41	14.06	1.37	25.11	20.53	4.84	

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2025)

	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	1.89	7.57	17.57	17.35	15.50	0.29	0.89	0.69	0.87	34.33	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.57	17.26	15.63	0.33	0.93	0.71	0.88	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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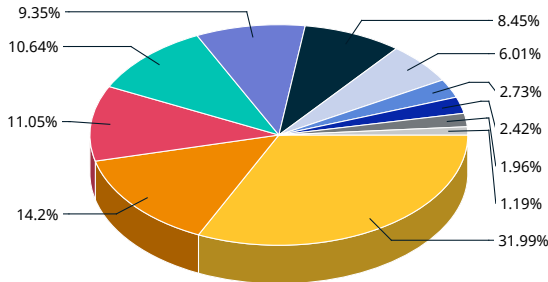
## INDEX CHARACTERISTICS

	MSCI USA Extended ESG Leaders	MSCI USA
<b>Number of Constituents</b>	288	576
	Weight (%)	
<b>Largest</b>	10.58	6.81
<b>Smallest</b>	0.02	0.01
<b>Average</b>	0.35	0.17
<b>Median</b>	0.13	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	10.58	5.41	Info Tech
MICROSOFT CORP	10.57	5.41	Info Tech
ALPHABET A	3.60	1.84	Comm Svcs
ALPHABET C	3.10	1.59	Comm Svcs
TESLA	2.99	1.53	Cons Discr
LILLY (ELI) & COMPANY	2.66	1.36	Health Care
VISA A	2.42	1.24	Financials
MASTERCARD A	1.79	0.92	Financials
PROCTER & GAMBLE CO	1.60	0.82	Cons Staples
JOHNSON & JOHNSON	1.59	0.81	Health Care
<b>Total</b>	<b>40.91</b>	<b>20.93</b>	

## SECTOR WEIGHTS



- Information Technology 31.99%
- Financials 14.2%
- Health Care 11.05%
- Consumer Discretionary 10.64%
- Communication Services 9.35%
- Industrials 8.45%
- Consumer Staples 6.01%
- Materials 2.73%
- Real Estate 2.42%
- Energy 1.96%
- Utilities 1.19%

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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