

MSCI USA Select ESG Rating and Trend Leaders Index (USD)

The MSCI USA Select ESG Rating and Trend Leaders Index is based on the parent index, MSCI USA Index and includes large and mid-cap stocks of the US market. The index is designed to represent the performance of companies that have a robust ESG profile as well as a positive trend in improving that profile. The Index aims to target sector weights that reflect the relative sector weights of the underlying index to limit the systematic risk introduced by the ESG selection process. Overall the Index targets coverage of 50% of the underlying MSCI USA Index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2012 – AUG 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Select ESG Rating & Trend Leaders	MSCI USA
2023	29.79	27.10
2022	-21.69	-19.46
2021	32.79	26.97
2020	20.24	21.37
2019	31.57	31.64
2018	-3.68	-4.50
2017	20.75	21.90
2016	11.35	11.61
2015	-0.24	1.32
2014	13.61	13.36
2013	33.84	32.61

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2012	
MSCI USA Select ESG Rating & Trend Leaders	1.65	6.38	26.82	18.90	8.88	16.29	12.93	14.84	
MSCI USA	2.41	7.41	27.10	19.12	8.55	15.85	12.88	14.56	

FUNDAMENTALS (AUG 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.17	28.86	22.72	6.09
1.30	26.69	21.64	5.01

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – AUG 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Select ESG Rating & Trend Leaders	1.00	2.13	7.11	18.77	18.43	15.57	0.37	0.79	0.76	0.92	34.08	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.91	18.00	18.36	15.48	0.36	0.78	0.76	0.91	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

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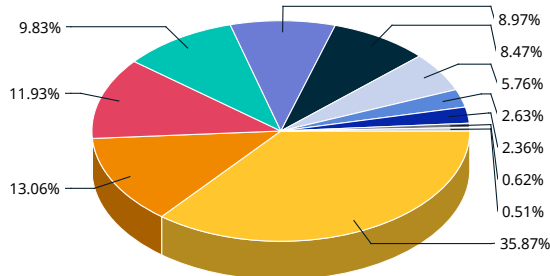
INDEX CHARACTERISTICS

	MSCI USA Select ESG Rating & Trend Leaders	MSCI USA
Number of Constituents	324	601
	Weight (%)	
Largest	11.90	6.80
Smallest	0.02	0.01
Average	0.31	0.17
Median	0.12	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	11.90	6.04	Info Tech
MICROSOFT CORP	11.74	5.96	Info Tech
ALPHABET A	3.84	1.95	Comm Svcs
ALPHABET C	3.36	1.71	Comm Svcs
TESLA	2.45	1.24	Cons Discr
VISA A	1.74	0.89	Financials
PROCTER & GAMBLE CO	1.61	0.82	Cons Staples
HOME DEPOT	1.46	0.74	Cons Discr
ABBVIE	1.39	0.70	Health Care
COCA COLA (THE)	1.18	0.60	Cons Staples
Total	40.65	20.65	

SECTOR WEIGHTS



- Information Technology 35.87%
- Financials 13.06%
- Health Care 11.93%
- Consumer Discretionary 9.83%
- Communication Services 8.97%
- Industrials 8.47%
- Consumer Staples 5.76%
- Materials 2.63%
- Real Estate 2.36%
- Utilities 0.62%
- Energy 0.51%

The MSCI USA Select ESG Rating and Trend Leaders Index was launched on Jan 10, 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

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