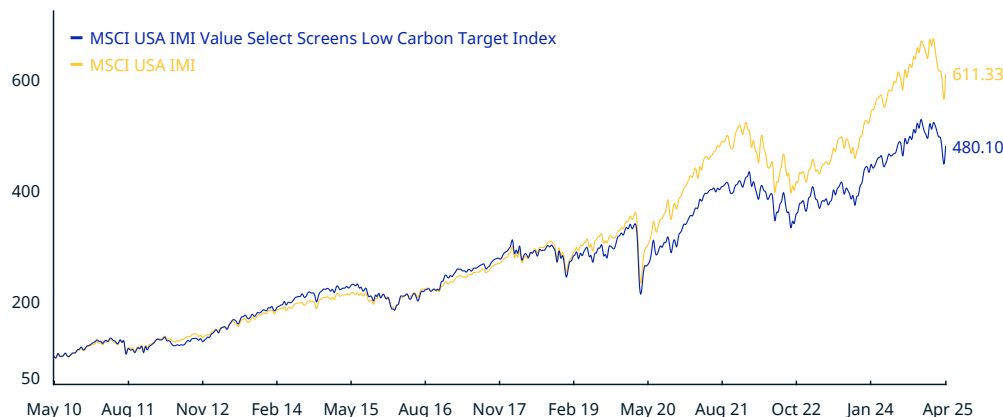


# MSCI USA IMI Value Select Screens Low Carbon Target Index (USD)

MSCI MSCI USA IMI Value Select Screens Low Carbon Target Index is designed to represent the performance of a strategy that seeks to maximize its exposure to a value factor while systematically integrating environmental, social and governance (ESG) norms across large cap, mid cap and small cap segments of the US equity market.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2010 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Value Select Screens Low Carbon Target Index	MSCI USA IMI
2024	13.37	23.32
2023	20.42	25.64
2022	-13.73	-19.61
2021	23.62	25.62
2020	3.18	20.46
2019	31.62	30.39
2018	-12.55	-5.72
2017	19.29	20.59
2016	18.10	11.95
2015	-7.60	0.03
2014	16.85	11.87
2013	40.72	32.60
2012	16.18	15.63
2011	-4.22	0.63

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 26, 2010
MSCI USA IMI Value Select Screens Low Carbon Target Index	-2.82	-7.00	7.96	-4.02	7.96	11.78	7.91	11.07
MSCI USA IMI	-0.70	-8.38	10.88	-5.56	10.97	14.76	11.20	12.88

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.28	14.84	12.08	1.99
1.41	25.04	20.13	4.29

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 26, 2010	(%)	Period YYYY-MM-DD
MSCI USA IMI Value Select Screens Low Carbon Target Index	40.22	18.09	16.79	17.08	0.27	0.59	0.42	0.63	37.55	2020-02-12–2020-03-23
MSCI USA IMI	1.88	16.88	16.59	15.91	0.45	0.76	0.63	0.79	35.04	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI USA IMI Value Select Screens Low Carbon Target Index (USD)

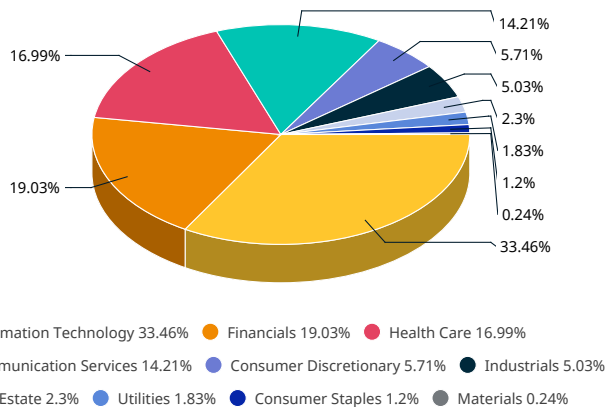
### INDEX CHARACTERISTICS

MSCI USA IMI Value Select Screens Low Carbon Target Index	
<b>Number of Constituents</b>	218
Mkt Cap (USD Millions)	
<b>Index</b>	19,661,173.71
<b>Largest</b>	1,001,649.05
<b>Smallest</b>	5,685.19
<b>Average</b>	90,188.87
<b>Median</b>	32,112.96

### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	1,001.65	5.09	Info Tech
NVIDIA	798.17	4.06	Info Tech
APPLE	789.91	4.02	Info Tech
AT&T	604.79	3.08	Comm Svcs
IBM CORP	572.79	2.91	Info Tech
VERIZON COMMUNICATIONS	526.71	2.68	Comm Svcs
CISCO SYSTEMS	502.45	2.56	Info Tech
GILEAD SCIENCES	490.08	2.49	Health Care
BANK OF AMERICA CORP	474.85	2.42	Financials
CITIGROUP	472.85	2.40	Financials
<b>Total</b>	<b>6,234.26</b>	<b>31.71</b>	

### SECTOR WEIGHTS



## ABOUT MSCI

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