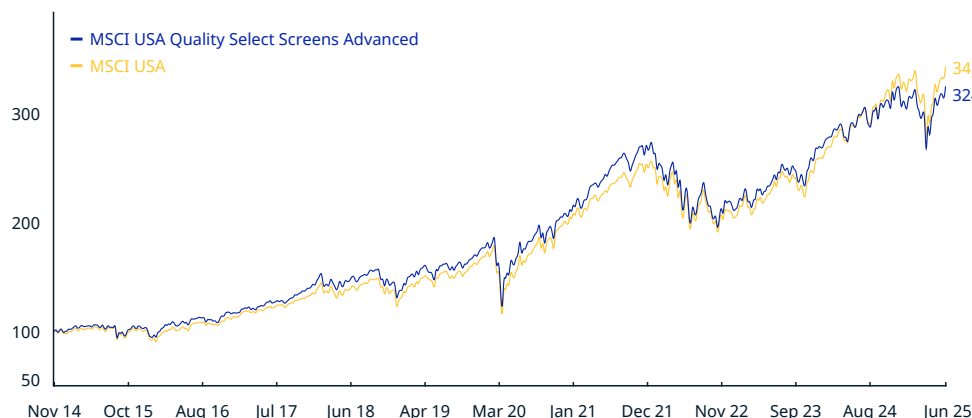


MSCI USA Quality Select Screens Advanced Index (USD)

The MSCI USA Quality Select Screens Advanced Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms in factor investing, by seeking higher exposure to the Quality factor along with the improvement in the ESG profile of the Indexes, while minimizing exposure to controversial business involvement as per the MSCI SRI methodology. It captures large and mid cap segments of the US market.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Quality Select Screens Advanced	MSCI USA
2024	13.68	24.58
2023	27.19	26.49
2022	-22.43	-19.85
2021	30.50	26.45
2020	18.85	20.73
2019	29.46	30.88
2018	-4.74	-5.04
2017	22.99	21.19
2016	13.26	10.89
2015	1.92	0.69

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI USA Quality Select Screens Advanced	3.67	10.49	8.86	5.90	16.29	13.08	12.16	11.75
MSCI USA	5.11	11.25	15.33	6.13	19.42	15.97	13.00	12.33

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.05	27.25	21.86	6.96
1.24	27.53	22.65	5.31

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI USA Quality Select Screens Advanced	0.97	2.73	40.25	16.20	16.90	15.61	0.74	0.65	0.69	0.68	32.97	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.06	16.00	16.59	15.74	0.91	0.81	0.73	0.71	34.16	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI USA Quality Select Screens Advanced Index (USD)

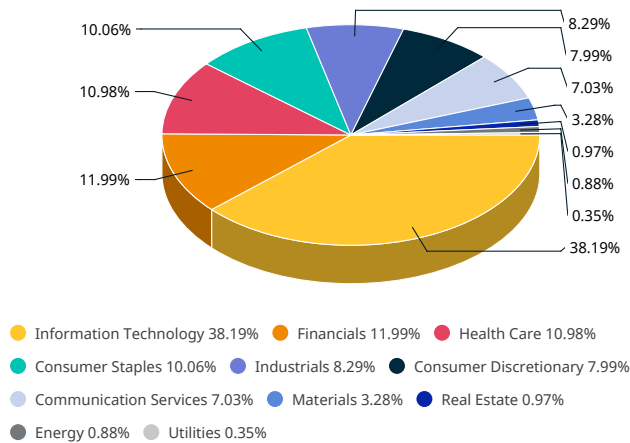
INDEX CHARACTERISTICS

	MSCI USA Quality Select Screens Advanced	MSCI USA
Number of Constituents	118	547
	Weight (%)	
Largest	6.84	7.12
Smallest	0.00	0.01
Average	0.85	0.18
Median	0.32	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	6.84	6.49	Info Tech
NVIDIA	6.82	7.12	Info Tech
APPLE	4.64	5.69	Info Tech
ALPHABET C	3.67	1.62	Comm Srvcs
VISA A	3.16	1.13	Financials
WALMART	2.85	0.80	Cons Staples
MASTERCARD A	2.84	0.85	Financials
PROCTER & GAMBLE CO	2.65	0.69	Cons Staples
HOME DEPOT	2.52	0.67	Cons Discr
LAM RESEARCH CORP	2.51	0.23	Info Tech
Total	38.49	25.29	

SECTOR WEIGHTS



The MSCI ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI USA Quality Select Screens Advanced Index was launched on Apr 20, 2023. 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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