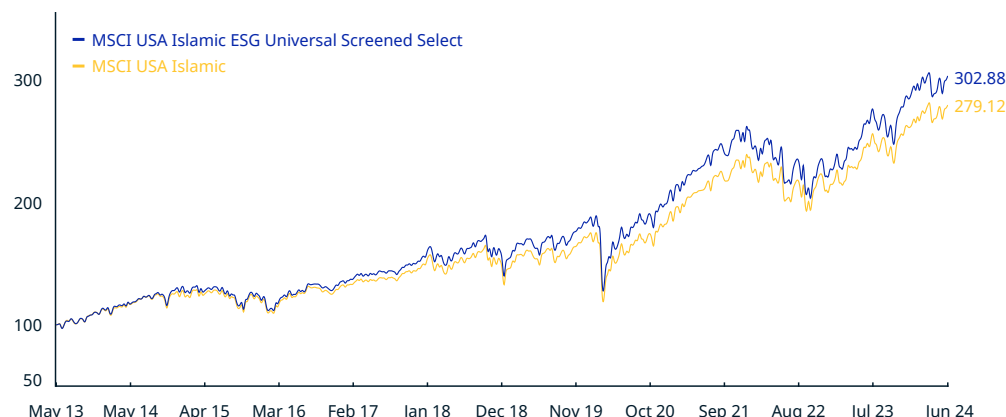


# MSCI USA Islamic ESG Universal Screened Select Index (USD)

The MSCI USA Islamic ESG Universal Screened Select Index is based on the MSCI USA Islamic Index, its parent index, which reflects Sharia investment principles and includes large and mid-cap securities of the U.S. equity markets. The index applies stringent screens to exclude securities based on two types of criteria: business activities and financial ratios derived from total assets. The index is constructed by applying values and climate-based exclusion criteria on the underlying MSCI Islamic Index (the "Parent Index") followed by the application of the MSCI ESG Universal Indexes Methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – JUN 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Islamic ESG Universal Screened Select	MSCI USA Islamic
2023	29.66	25.04
2022	-14.93	-11.67
2021	29.90	29.21
2020	9.19	7.25
2019	23.05	21.28
2018	-3.82	-4.98
2017	15.90	13.97
2016	9.61	8.91
2015	-4.97	-4.20
2014	12.97	10.63

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI USA Islamic ESG Universal Screened Select	3.89	-0.43	13.40	5.24	8.98	12.36	9.50	10.51	
MSCI USA Islamic	3.10	-0.02	12.48	6.08	9.37	11.75	8.61	9.70	

## FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.10	30.16	23.52	4.52
1.34	27.29	22.04	4.29

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Islamic ESG Universal Screened Select	1.01	1.71	18.33	18.10	18.11	15.21	0.40	0.62	0.57	0.66	33.58	2020-02-19–2020-03-23
MSCI USA Islamic	1.00	0.00	10.55	17.23	17.54	14.94	0.43	0.60	0.52	0.61	33.42	2020-02-12–2020-03-23

<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 Islamic ESG Universal Screened Select Index (USD)

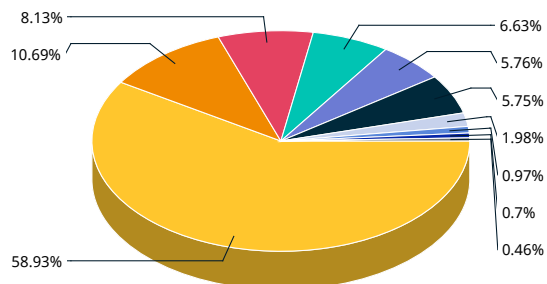
### INDEX CHARACTERISTICS

	MSCI USA Islamic ESG Universal Screened Select	MSCI USA Islamic
<b>Number of Constituents</b>	108	123
	<b>Weight (%)</b>	
<b>Largest</b>	28.34	28.39
<b>Smallest</b>	0.04	0.05
<b>Average</b>	0.93	0.81
<b>Median</b>	0.36	0.30

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	28.34	28.39	Info Tech
TESLA	4.12	5.10	Cons Discr
ADVANCED MICRO DEVICES	3.81	2.36	Info Tech
EXXON MOBIL CORP	3.75	4.65	Energy
SALESFORCE	3.62	2.24	Info Tech
ADOBE	3.62	2.24	Info Tech
CISCO SYSTEMS	2.80	1.73	Info Tech
INTUIT	2.67	1.66	Info Tech
JOHNSON & JOHNSON	2.56	3.17	Health Care
DANAHER CORP	2.55	1.58	Health Care
<b>Total</b>	<b>57.85</b>	<b>53.12</b>	

### SECTOR WEIGHTS



● Information Technology 58.93% 
 ● Health Care 10.69% 
 ● Industrials 8.13% 
 ● Energy 6.63% 
 ● Materials 5.76% 
 ● Consumer Discretionary 5.75% 
 ● Consumer Staples 1.98% 
 ● Real Estate 0.97% 
 ● Communication Services 0.7% 
 ● Utilities 0.46%

The MSCI USA Islamic ESG Universal Screened Select Index was launched on May 18, 2022. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

