

# 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 – NET RETURNS (USD) (NOV 2012 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Select ESG Rating & Trend Leaders	MSCI USA
2024	23.60	24.58
2023	29.24	26.49
2022	-22.03	-19.85
2021	32.27	26.45
2020	19.63	20.73
2019	30.83	30.88
2018	-4.19	-5.04
2017	20.05	21.19
2016	10.65	10.89
2015	-0.82	0.69
2014	13.03	12.69
2013	33.17	31.79

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr		
MSCI USA Select ESG Rating & Trend Leaders	0.01	-8.33	8.37	-6.88	11.15	14.82	11.49	13.17	
MSCI USA	-0.54	-7.90	11.81	-5.12	11.66	15.05	11.66	13.09	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.27	25.96	20.45	5.65
1.38	24.92	20.44	4.80

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	2.16	7.39	16.79	16.72	15.73	0.46	0.75	0.65	0.81	34.12	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	16.58	16.44	15.63	0.49	0.78	0.66	0.81	34.16	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 Select ESG Rating and Trend Leaders Index (USD)

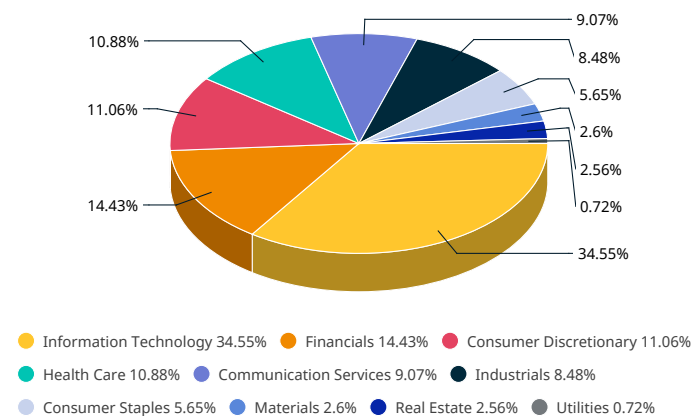
### INDEX CHARACTERISTICS

	MSCI USA Select ESG Rating & Trend Leaders	MSCI USA
<b>Number of Constituents</b>	305	576
	<b>Weight (%)</b>	
<b>Largest</b>	11.70	6.56
<b>Smallest</b>	0.01	0.01
<b>Average</b>	0.33	0.17
<b>Median</b>	0.13	0.06

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	11.70	5.73	Info Tech
NVIDIA	11.18	5.47	Info Tech
ALPHABET A	3.89	1.90	Comm Svcs
TESLA	3.42	1.67	Cons Discr
ALPHABET C	3.36	1.64	Comm Svcs
VISA A	2.50	1.23	Financials
PROCTER & GAMBLE CO	1.60	0.79	Cons Staples
HOME DEPOT	1.50	0.73	Cons Discr
ABBVIE	1.44	0.71	Health Care
COCA COLA (THE)	1.24	0.61	Cons Staples
Total	41.84	20.49	

### SECTOR WEIGHTS



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

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.

© 2025 MSCI Inc. All rights reserved.

