

MSCI USA ESG Broad CTB Select Index (USD)

The MSCI USA ESG Broad CTB Select Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap securities of the U.S. equity markets. The index aims to maximize exposure to positive environmental, social and governance (ESG) factors while maintaining risk and return characteristics similar to those of the respective underlying market capitalization weighted indexes. Additionally, the index aims to exceed the minimum technical requirements laid out for EU Climate Transition Benchmarks in the EU Delegated Acts.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Broad Select CTB	MSCI USA
2023	25.86	26.49
2022	-21.03	-19.85
2021	26.84	26.45
2020	22.17	20.73
2019	31.78	30.88
2018	-4.80	-5.04
2017	20.95	21.19
2016	11.17	10.89
2015	0.34	0.69
2014	13.45	12.69

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI USA ESG Broad Select CTB	2.90	9.64	28.39	9.64	9.35	14.35	12.29	12.38
MSCI USA	3.15	10.30	29.67	10.30	10.30	14.46	12.27	12.32

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.41	26.23	21.40	4.88
1.35	26.20	21.42	4.82

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI USA ESG Broad Select CTB	1.00	0.61	28.82	18.01	18.76	15.42	0.44	0.70	0.74	0.75	33.85	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.81	18.68	15.37	0.50	0.71	0.74	0.75	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

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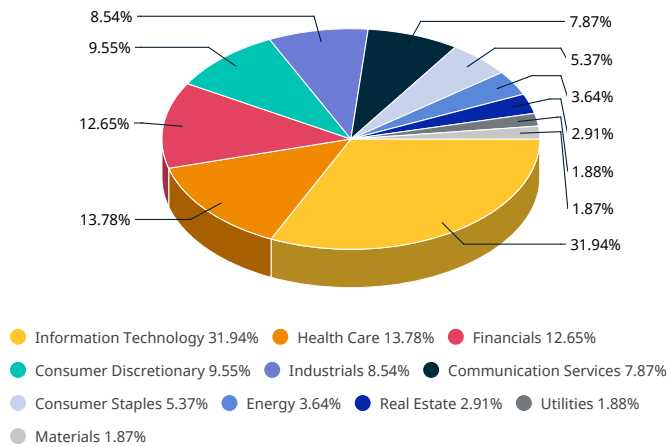
INDEX CHARACTERISTICS

	MSCI USA ESG Broad Select CTB	MSCI USA
Number of Constituents	545	610
	Weight (%)	
Largest	6.88	6.45
Smallest	0.01	0.01
Average	0.18	0.16
Median	0.04	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	6.88	6.45	Info Tech
APPLE	5.28	5.47	Info Tech
NVIDIA	5.05	4.85	Info Tech
AMAZON.COM	3.50	3.64	Cons Discr
ALPHABET C	2.88	1.70	Comm Srvcs
META PLATFORMS A	2.02	2.34	Comm Srvcs
LILLY (ELI) & COMPANY	1.57	1.36	Health Care
UNITEDHEALTH GROUP	1.27	0.99	Health Care
JPMORGAN CHASE & CO	1.22	1.26	Financials
TEXAS INSTRUMENTS	1.17	0.34	Info Tech
Total	30.84	28.41	

SECTOR WEIGHTS



The MSCI USA ESG Broad CTB Select Index was launched on Sep 06, 2021. 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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