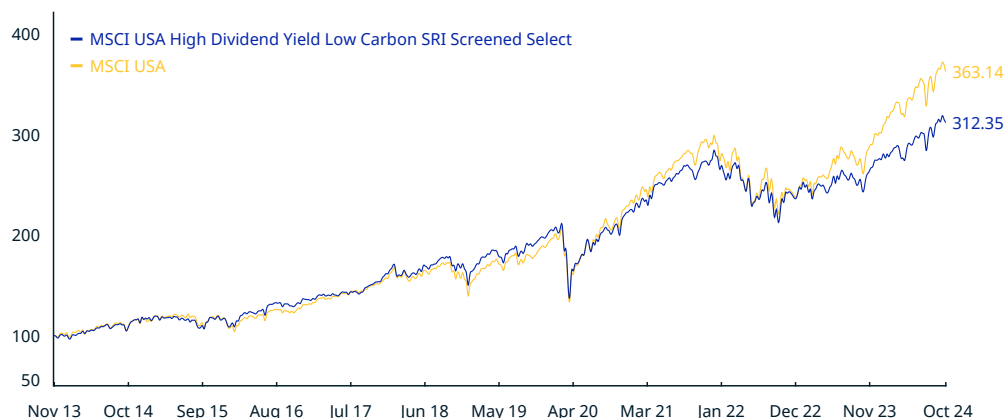


MSCI USA High Dividend Yield Low Carbon SRI Screened Select Index (USD)

MSCI USA High Dividend Yield Index Low Carbon SRI Screened Select Index is based on MSCI USA Index, its parent index, which includes large and mid-cap stocks in the US market. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Dividend Yield factor while limiting the Tracking Error relative to the MSCI USA Index.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI USA High Dividend Yield Low Carbon SRI Screened Select	MSCI USA
2023	16.21	26.49
2022	-16.36	-19.85
2021	25.47	26.45
2020	10.45	20.73
2019	27.89	30.88
2018	-0.99	-5.04
2017	19.87	21.19
2016	16.10	10.89
2015	-0.07	0.69
2014	14.86	12.69

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI USA High Dividend Yield Low Carbon SRI Screened Select	-0.90	4.44	26.97	13.36	5.32	10.10	10.75	10.98	
MSCI USA	-0.76	3.74	37.82	20.39	7.87	14.73	12.35	12.51	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.29	21.72	18.24	4.69
1.31	26.74	21.59	5.02

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA High Dividend Yield Low Carbon SRI Screened Select	39.58	15.78	17.05	14.20	0.18	0.51	0.67	0.71	33.70	2020-02-12–2020-03-23
MSCI USA	1.97	17.37	18.37	15.46	0.32	0.72	0.72	0.76	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 High Dividend Yield Low Carbon SRI Screened Select Index (USD)

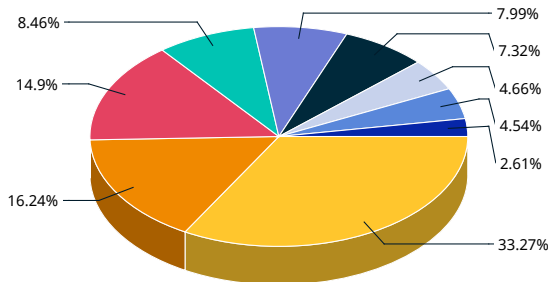
INDEX CHARACTERISTICS

MSCI USA High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	94
Mkt Cap (USD Millions)	
Index	20,220,506.26
Largest	883,647.75
Smallest	21,811.32
Average	215,111.77
Median	100,504.02

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	883.65	4.37	Info Tech
META PLATFORMS A	833.98	4.12	Comm Svcs
VISA A	784.53	3.88	Financials
MICROSOFT CORP	768.93	3.80	Info Tech
JOHNSON & JOHNSON	758.49	3.75	Health Care
CISCO SYSTEMS	754.41	3.73	Info Tech
APPLE	681.47	3.37	Info Tech
VERIZON COMMUNICATIONS	667.65	3.30	Comm Svcs
AT&T	656.70	3.25	Comm Svcs
TEXAS INSTRUMENTS	656.31	3.25	Info Tech
Total	7,446.11	36.82	

SECTOR WEIGHTS



- Information Technology 33.27%
- Health Care 16.24%
- Communication Services 14.9%
- Industrials 8.46%
- Financials 7.99%
- Consumer Staples 7.32%
- Real Estate 4.66%
- Consumer Discretionary 4.54%
- Materials 2.61%

The MSCI USA High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 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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