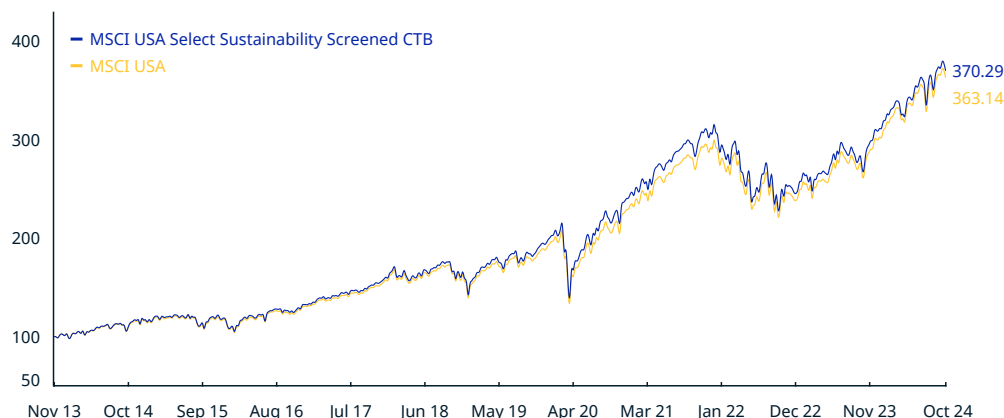


# MSCI USA Select Sustainability Screened CTB Index (USD)

MSCI USA Select Sustainability Screened CTB Index is designed to meet the minimum standards of the EU Climate Transition Benchmark (CTB) as per the EU Low Carbon Benchmark Regulations, reduce exposure to select indicators that are associated with adverse environmental or social impact, and increase exposure to companies participating in opportunities associated with products and services that have a positive impact to the society and the environment.

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 Select Sustainability Screened CTB	MSCI USA
2023	26.54	26.49
2022	-21.60	-19.85
2021	26.82	26.45
2020	22.93	20.73
2019	32.12	30.88
2018	-4.65	-5.04
2017	21.72	21.19
2016	11.19	10.89
2015	0.91	0.69
2014	13.46	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		
MSCI USA Select Sustainability Screened CTB	-0.90	3.75	37.18	19.14	6.82	14.50	12.48	12.72	
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
1.25	27.84	22.03	5.08
1.31	26.74	21.59	5.02

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Select Sustainability Screened CTB	1.01	0.77	11.07	17.51	18.44	15.55	0.26	0.70	0.73	0.77	33.60	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.97	17.37	18.37	15.46	0.32	0.72	0.72	0.76	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 Sustainability Screened CTB Index (USD)

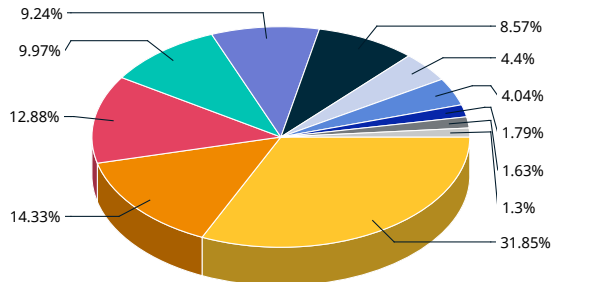
## INDEX CHARACTERISTICS

	MSCI USA Select Sustainability Screened CTB	MSCI USA
<b>Number of Constituents</b>	467	593
	Weight (%)	
<b>Largest</b>	6.70	6.60
<b>Smallest</b>	0.00	0.01
<b>Average</b>	0.21	0.17
<b>Median</b>	0.10	0.06

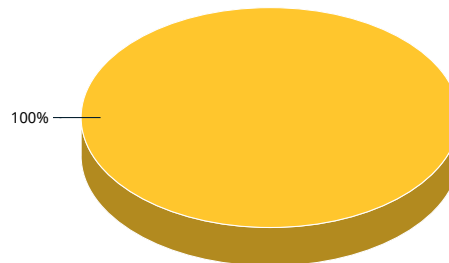
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	6.70	6.60	Info Tech
NVIDIA	6.66	6.55	Info Tech
MICROSOFT CORP	5.74	5.76	Info Tech
AMAZON.COM	3.52	3.50	Cons Discr
META PLATFORMS A	2.48	2.50	Comm Srvc
ALPHABET A	1.95	2.02	Comm Srvc
ALPHABET C	1.82	1.75	Comm Srvc
BROADCOM	1.55	1.51	Info Tech
TESLA	1.45	1.44	Cons Discr
LILLY (ELI) & COMPANY	1.41	1.34	Health Care
<b>Total</b>	<b>33.29</b>	<b>32.96</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



- Information Technology 31.85%
- Financials 14.33%
- Health Care 12.88%
- Consumer Discretionary 9.97%
- Communication Services 9.24%
- Industrials 8.57%
- Real Estate 4.4%
- Consumer Staples 4.04%
- Energy 1.79%
- Materials 1.63%
- Utilities 1.3%

The MSCI USA Select Sustainability Screened CTB Index was launched on Sep 16, 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.

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