

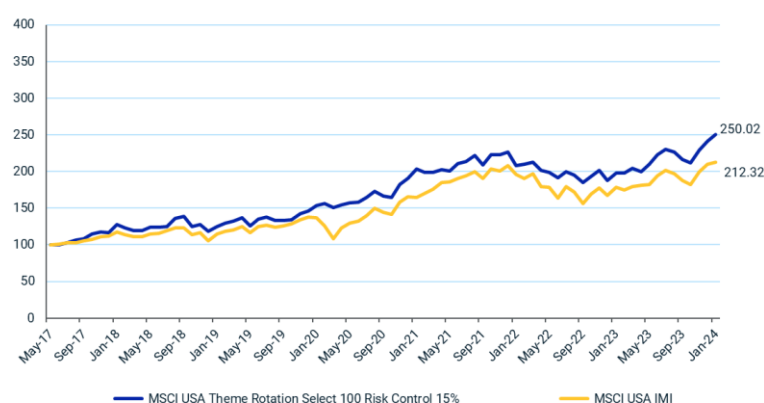
# MSCI USA Theme Rotation Select 100 Risk Control 15% Index

The MSCI USA Theme Rotation Select 100 Risk Control 15% Index aims to represent the performance of the MSCI USA Theme Rotation Select 100 Index while targeting an annualized volatility of 15%.

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

## Cumulative index performance

USD RETURNS MAY 2017 – JANUARY 2024



## Annual performance (%)

YEAR	MSCI USA Theme Rotation Select 100 Risk Control 15%	MSCI USA IMI
2023	28.18	25.64
2022	-17.02	-19.61
2021	18.70	25.62
2020	30.77	20.46
2019	23.22	30.39
2018	1.62	-5.72

## Index performance

USD RETURNS (%) JANUARY 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2017
MSCI USA Theme Rotation Select 100 Risk Control 15%	3.80	17.98	26.31	3.80	7.10	14.87	-	14.73
MSCI USA IMI	1.05	16.31	18.72	1.05	8.80	13.15	-	11.96

## Index risk and return characteristics

(%) JANUARY 31, 2024

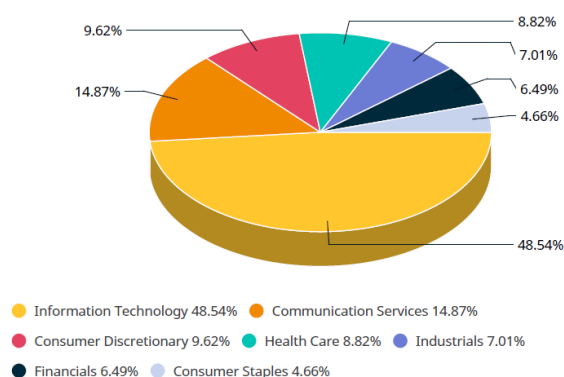
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2017
MSCI USA Theme Rotation Select 100 Risk Control 15%	14.27	14.34	-	14.83
MSCI USA IMI	17.76	18.89	-	17.71

## MSCI USA Theme Rotation Select 100 Risk Control Index

## Top 10 constituents

	Sector	Index Wt. (%)
NVIDIA	Info Tech	5.95
ADVANCED MICRO DEVICES	Info Tech	5.74
META PLATFORMS A	Comm Srvcs	5.34
ALPHABET A	Comm Srvcs	4.73
AMAZON.COM	Cons Discr	4.66
APPLE	Info Tech	4.49
MICROSOFT CORP	Info Tech	4.39
ADOBE	Info Tech	4.09
JOHNSON & JOHNSON	Health Care	3.18
INTEL CORP	Info Tech	3.05
Total		45.63

## Sector Weights



## Additional information

MSCI USA Theme Rotation Select 100 Risk Control 15% Index

Ticker	MXUTRC15
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## ABOUT MSCI INC.

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