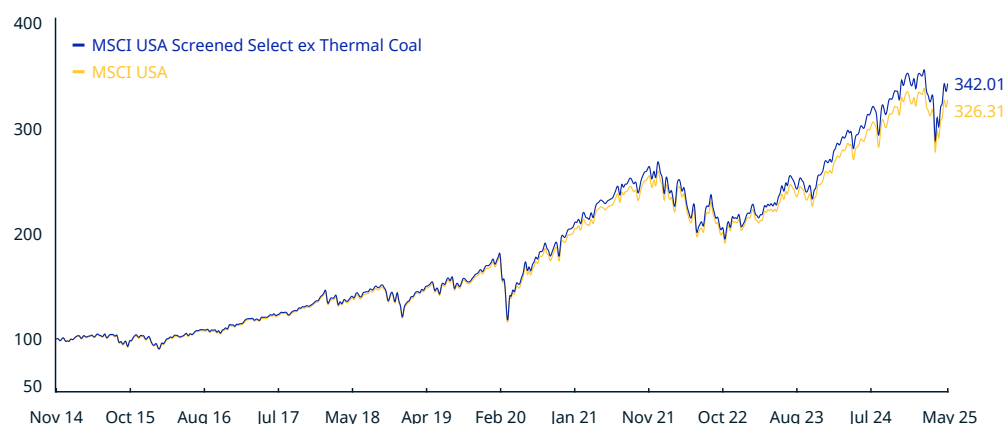


# MSCI USA Screened Select ex Thermal Coal Index (USD)

MSCI USA Screened Select ex Thermal Coal Index is a free float-adjusted market capitalization-weighted index that exclude companies from underlying MSCI USA Index based on Environmental, Social and Governance (ESG) criteria. The following companies are excluded: Companies that are associated with controversial weapons, civilian firearms as well as tobacco, palm oil and arctic oil & gas or, Companies that derive revenues from thermal coal power, thermal coal reserves and the extraction of certain fossil fuels or, Companies that are not in compliance with the United Nations Global Compact principles or, Companies that are involved in Red Flag ESG controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies. In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Screened Select ex Thermal Coal	MSCI USA
2024	26.10	24.58
2023	29.50	26.49
2022	-21.14	-19.85
2021	26.98	26.45
2020	22.25	20.73
2019	31.61	30.88
2018	-4.91	-5.04
2017	21.23	21.19
2016	10.67	10.89
2015	1.72	0.69

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Screened Select ex Thermal Coal	6.99	-0.31	14.26	0.53	15.03	15.90	12.67		12.40
MSCI USA	6.41	-0.39	13.61	0.97	14.10	15.33	12.22		11.90

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.19	26.74	21.99	5.40
1.31	26.14	21.71	5.02

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Screened Select ex Thermal Coal	3.42	17.33	16.91	16.05	0.64	0.80	0.70	0.70	34.09	2020-02-19–2020-03-23
MSCI USA	2.00	16.85	16.51	15.72	0.61	0.79	0.69	0.68	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 Screened Select ex Thermal Coal Index (USD)

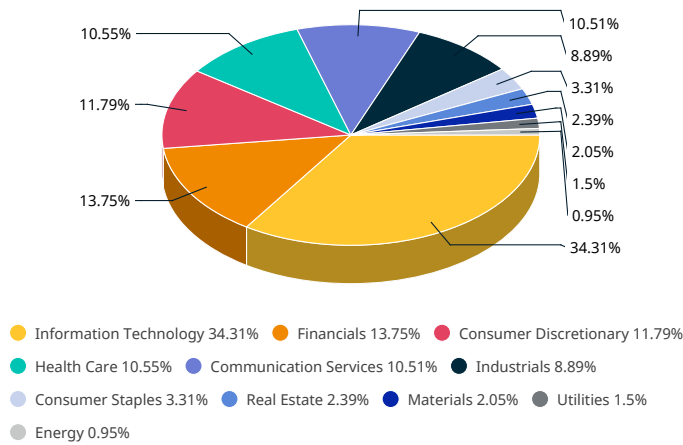
INDEX CHARACTERISTICS

MSCI USA Screened Select ex Thermal Coal	
Number of Constituents	529
Mkt Cap (USD Millions)	
Index	47,471,342.81
Largest	3,309,333.70
Smallest	155.87
Average	89,737.89
Median	31,180.25

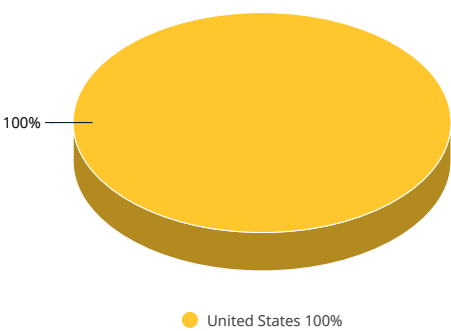
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	3,309.33	6.97	Info Tech
MICROSOFT CORP	3,251.59	6.85	Info Tech
APPLE	3,020.36	6.36	Info Tech
AMAZON.COM	1,940.11	4.09	Cons Discr
META PLATFORMS A	1,411.62	2.97	Comm Srvcs
BROADCOM	1,077.93	2.27	Info Tech
ALPHABET A	1,003.48	2.11	Comm Srvcs
TESLA	1,000.94	2.11	Cons Discr
ALPHABET C	860.90	1.81	Comm Srvcs
JPMORGAN CHASE & CO	743.25	1.57	Financials
Total	17,619.51	37.12	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI USA Screened Select ex Thermal Coal Index was launched on May 06, 2025. 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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