

# MSCI USA ESG Universal Select Index (USD)

The MSCI USA ESG Universal Select Index captures large and mid-cap securities of the U.S. equity markets. The index aims to increase exposure to companies demonstrating both a robust ESG profile and a positive trend in improving that profile, by re-weighting free-float adjusted market capitalization weights based on certain ESG metrics, while minimizing exclusions from the MSCI USA index. In addition, a selection of securities using pre-defined ESG screens is excluded from the index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Universal Select	MSCI USA
2023	27.99	26.49
2022	-20.80	-19.85
2021	27.70	26.45
2020	22.18	20.73
2019	31.94	30.88
2018	-4.06	-5.04
2017	21.79	21.19
2016	11.01	10.89
2015	0.63	0.69
2014	13.31	12.69
2013	33.00	31.79

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI USA ESG Universal Select	3.26	10.89	31.83	10.89	10.74	15.21	12.90	14.41	
MSCI USA	3.15	10.30	29.67	10.30	10.30	14.46	12.27	13.94	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.34	26.95	21.74	5.13
1.35	26.20	21.42	4.82

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA ESG Universal Select	1.00	0.94	11.78	18.14	18.72	15.39	0.51	0.75	0.78	0.92	33.44	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	0.89	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 ESG Universal Select Index (USD)

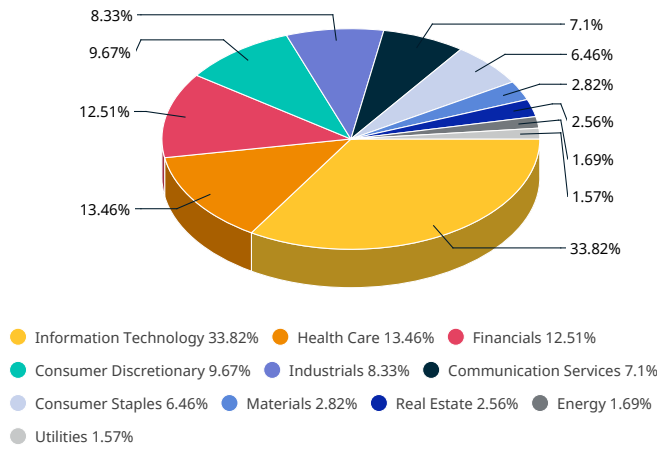
INDEX CHARACTERISTICS

	MSCI USA ESG Universal Select	MSCI USA
Number of Constituents	554	610
Weight (%)		
Largest	7.66	6.45
Smallest	0.00	0.01
Average	0.18	0.16
Median	0.07	0.06

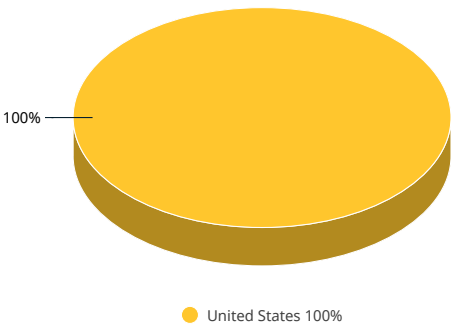
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	7.66	4.85	Info Tech
MICROSOFT CORP	4.77	6.45	Info Tech
APPLE	3.76	5.47	Info Tech
AMAZON.COM	2.35	3.64	Cons Discr
UNITEDHEALTH GROUP	1.71	0.99	Health Care
ALPHABET A	1.67	1.94	Comm Srvcs
MASTERCARD A	1.52	0.88	Financials
ALPHABET C	1.49	1.70	Comm Srvcs
HOME DEPOT	1.43	0.83	Cons Discr
BROADCOM	1.43	1.28	Info Tech
Total	27.80	28.03	

SECTOR WEIGHTS



COUNTRY WEIGHTS



## ABOUT MSCI

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