

MSCI USA Universal Select Index (USD)

The MSCI USA 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 – MAY 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Universal Select	MSCI USA
2024	24.16	24.58
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 (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (MAY 30, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA Universal Select	6.15	-0.78	12.58	0.56	14.20	15.19	12.64	14.06		1.33	26.52	21.45	5.17
MSCI USA	6.41	-0.39	13.61	0.97	14.10	15.33	12.22	13.75		1.31	26.14	21.71	5.02

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Universal Select	1.00	0.95	11.38	17.20	16.77	15.80	0.60	0.77	0.71	0.88	33.44	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	16.85	16.51	15.72	0.61	0.79	0.69	0.86	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

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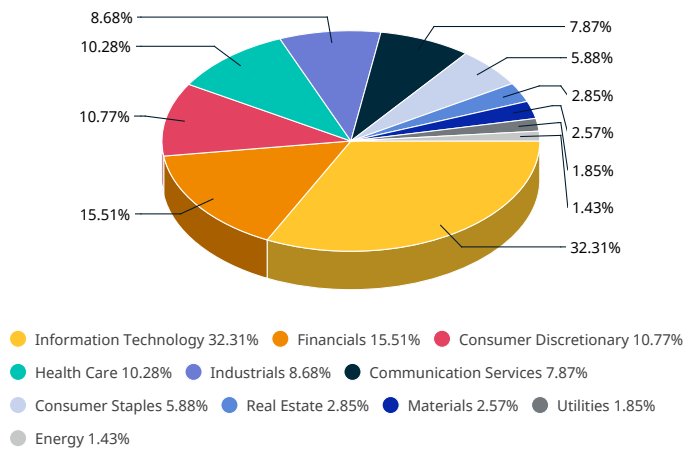
INDEX CHARACTERISTICS

	MSCI USA Universal Select	MSCI USA
Number of Constituents	526	576
	Weight (%)	
Largest	5.54	6.39
Smallest	0.00	0.00
Average	0.19	0.17
Median	0.08	0.06

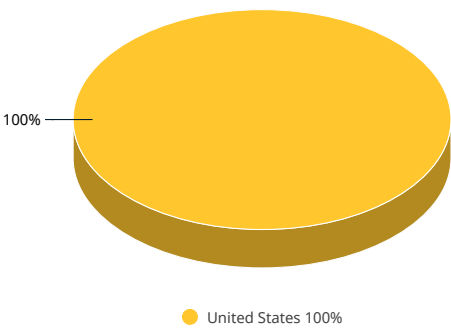
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	5.54	6.27	Info Tech
NVIDIA	4.73	6.39	Info Tech
APPLE	4.57	5.83	Info Tech
AMAZON.COM	3.38	3.74	Cons Discr
VISA A	2.13	1.22	Financials
BROADCOM	1.88	2.08	Info Tech
ALPHABET A	1.76	1.94	Comm Svcs
MASTERCARD A	1.69	0.93	Financials
META PLATFORMS A	1.54	2.72	Comm Svcs
ALPHABET C	1.52	1.66	Comm Svcs
Total	28.73	32.78	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ESG Universal Indexes were renamed the MSCI Universal Indexes as of Feb 3, 2025.

ABOUT MSCI

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