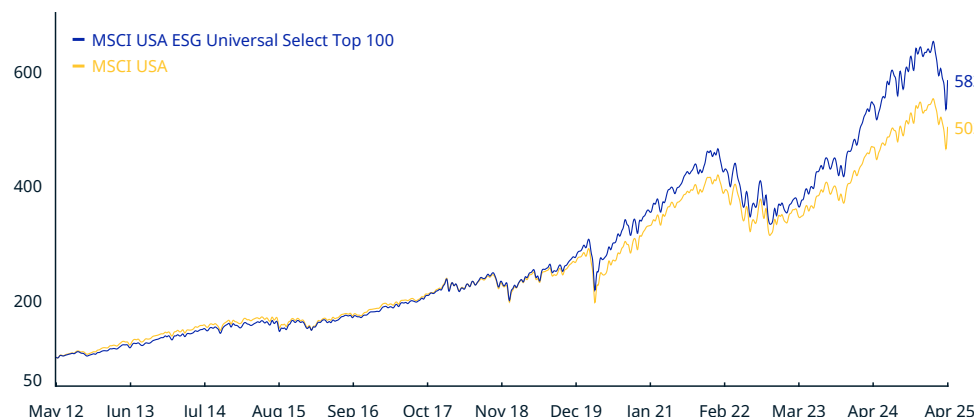# MSCI USA ESG Universal Select Top 100 Index (USD)

The MSCI USA ESG Universal Select Top 100 Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap securities of the US equity markets. The index is designed to represent the performance of 100 stocks from MSCI USA Index, that are selected based on their 3-month Annualized Traded Value (ATV), and based on the MSCI ESG Screened Indexes and the MSCI ESG Universal Indexes methodologies. Securities are weighted as per the MSCI ESG Universal Indexes methodology, and the top 100 securities based on weight are selected as final constituents of the index.

For a complete description of the index methodology, please see Index methodology - MSCI.

## CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – APR 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI USA ESG Universal Select Top 100 | MSCI USA |
|---|---|---|
| 2024 | 31.00 | 24.58 |
| 2023 | 35.78 | 26.49 |
| 2022 | -24.00 | -19.85 |
| 2021 | 29.51 | 26.45 |
| 2020 | 26.29 | 20.73 |
| 2019 | 32.86 | 30.88 |
| 2018 | -1.94 | -5.04 |
| 2017 | 22.79 | 21.19 |
| 2016 | 10.07 | 10.89 |
| 2015 | 2.86 | 0.69 |
| 2014 | 13.44 | 12.69 |
| 2013 | 30.86 | 31.79 |

## INDEX PERFORMANCE — NET RETURNS (%) (APR 30, 2025)

| | | | | | ANNUALIZED | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 |
| **MSCI USA ESG Universal Select Top 100** | 0.29 | -8.47 | 12.83 | -7.09 | 14.65 | 16.19 | 13.81 | 14.63 |
| **MSCI USA** | -0.54 | -7.90 | 11.81 | -5.12 | 11.66 | 15.05 | 11.66 | 13.30 |

## FUNDAMENTALS (APR 30, 2025)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|---|---|---|---|
| | 1.02 | 27.96 | 22.21 | 6.69 |
| | 1.38 | 24.92 | 20.44 | 4.80 |

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

| | | | | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Beta | Tracking Error (%) | Turnover (%) [1] | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 | (%) | Period YYYY-MM-DD |
| **MSCI USA ESG Universal Select Top 100** | 0.99 | 3.13 | 15.22 | 17.34 | 17.36 | 15.81 | 0.63 | 0.80 | 0.78 | 0.91 | 30.67 | 2020-02-19—2020-03-23 |
| **MSCI USA** | 1.00 | 0.00 | 2.00 | 16.58 | 16.44 | 15.63 | 0.49 | 0.78 | 0.66 | 0.84 | 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

## MSCI
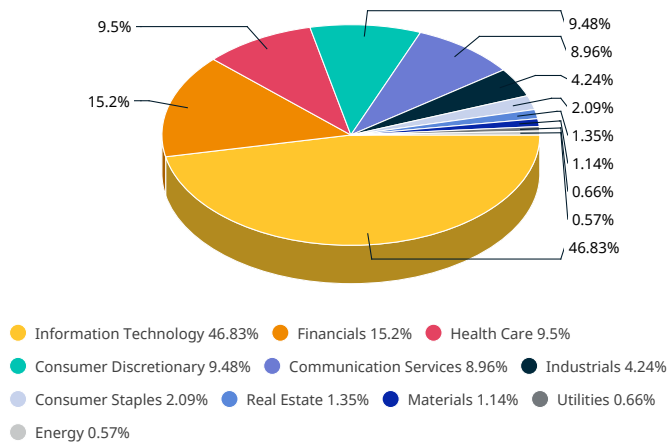
# MSCI USA ESG Universal Select Top 100 Index (USD)

## INDEX CHARACTERISTICS

| | MSCI USA ESG Universal Select Top 100 | MSCI USA |
|---|---|---|
| Number of Constituents | 100 | 576 |
| **Weight (%)** | | |
| Largest | 12.80 | 6.56 |
| Smallest | 0.22 | 0.01 |
| Average | 1.00 | 0.17 |
| Median | 0.51 | 0.06 |

## TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---|---|---|---|
| NVIDIA | 12.80 | 5.47 | Info Tech |
| MICROSOFT CORP | 10.03 | 5.73 | Info Tech |
| APPLE | 7.74 | 6.56 | Info Tech |
| AMAZON.COM | 4.17 | 3.58 | Cons Discr |
| VISA A | 2.77 | 1.23 | Financials |
| ALPHABET A | 2.23 | 1.90 | Comm Srvcs |
| MASTERCARD A | 2.17 | 0.92 | Financials |
| BROADCOM | 2.05 | 1.76 | Info Tech |
| ALPHABET C | 1.94 | 1.64 | Comm Srvcs |
| META PLATFORMS A | 1.80 | 2.46 | Comm Srvcs |
| Total | 47.69 | 31.25 | |

## SECTOR WEIGHTS



9.5%
15.2%
9.48%
8.96%
4.24%
2.09%
1.35%
1.14%
0.66%
0.57%
46.83%

- Information Technology 46.83%
- Financials 15.2%
- Health Care 9.5%
- Consumer Discretionary 9.48%
- Communication Services 8.96%
- Industrials 4.24%
- Consumer Staples 2.09%
- Real Estate 1.35%
- Materials 1.14%
- Utilities 0.66%
- Energy 0.57%

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.