

# MSCI USA ESG Leaders Low Carbon ex Tobacco Involvement 5% Index (USD)

The MSCI USA ESG Leaders Low Carbon ex Tobacco Involvement 5% Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap segment of the US market. The Index is designed to represent the performance of companies that have low carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance, while excluding companies with business activities involving tobacco-related products.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2010 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Low Carbon SRI Leaders	MSCI USA
2024	25.13	25.08
2023	30.68	27.10
2022	-21.43	-19.46
2021	32.88	26.97
2020	21.68	21.37
2019	33.45	31.64
2018	-3.22	-4.50
2017	21.80	21.90
2016	10.20	11.61
2015	1.24	1.32
2014	13.19	13.36
2013	35.10	32.61
2012	14.48	16.13
2011	1.30	1.99

## INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI USA Low Carbon SRI Leaders	0.64	-8.35	9.57	-6.52	12.23	15.92	12.92	13.74	
MSCI USA	-0.51	-7.81	12.25	-5.00	12.16	15.57	12.25	13.45	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.24	26.05	20.42	5.65
1.38	24.92	20.44	4.80

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Low Carbon SRI Leaders	0.99	2.23	11.35	17.00	17.15	15.81	0.51	0.80	0.73	0.87	34.10	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	16.59	16.45	15.63	0.52	0.80	0.69	0.85	34.12	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross 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 Leaders Low Carbon ex Tobacco Involvement 5% Index (USD)

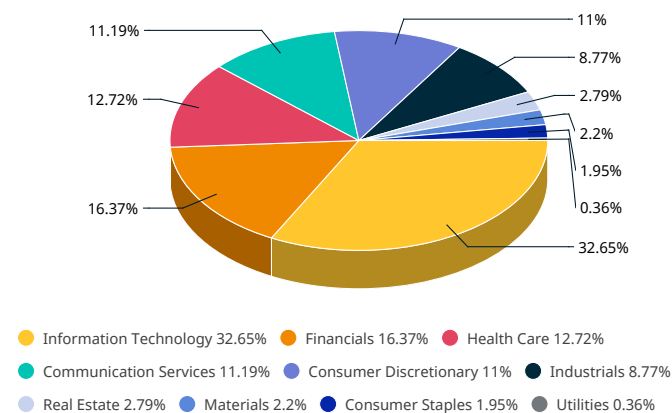
### INDEX CHARACTERISTICS

	MSCI USA Low Carbon SRI Leaders	MSCI USA
<b>Number of Constituents</b>	261	576
	<b>Weight (%)</b>	
<b>Largest</b>	10.98	6.56
<b>Smallest</b>	0.03	0.01
<b>Average</b>	0.38	0.17
<b>Median</b>	0.14	0.06

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	10.98	5.73	Info Tech
NVIDIA	9.72	5.47	Info Tech
ALPHABET A	4.39	1.90	Comm Svcs
TESLA	3.86	1.67	Cons Discr
ALPHABET C	3.79	1.64	Comm Svcs
LILLY (ELI) & COMPANY	3.43	1.49	Health Care
VISA A	2.83	1.23	Financials
MASTERCARD A	2.12	0.92	Financials
JOHNSON & JOHNSON	1.78	0.77	Health Care
HOME DEPOT	1.69	0.73	Cons Discr
<b>Total</b>	<b>44.60</b>	<b>21.57</b>	

### SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI USA ESG Leaders Low Carbon ex Tobacco Involvement 5% Index was launched on Feb 27, 2018. 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.

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