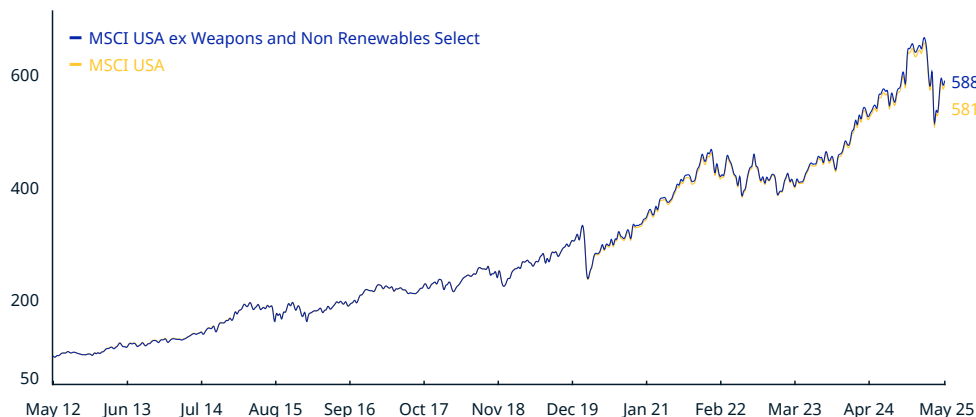# MSCI USA ex Weapons and Non Renewables Select Index (EUR)

The MSCI USA ex Weapons and Non Renewables Select Index is based on the MSCI USA Index, its parent index, which captures large and mid cap segments of the US equity markets. The index excludes companies from the parent index that have involvement with controversial weapons, nuclear weapons, thermal coal, oil sands and Artic oil. Constituent selection is based on data from MSCI ESG Research.

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

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



— MSCI USA ex Weapons and Non Renewables Select
— MSCI USA

588.69
581.86

## ANNUAL PERFORMANCE (%)

| Year | MSCI USA ex Weapons and Non Renewables Select | MSCI USA |
|------|------|------|
| 2024 | 33.40 | 32.90 |
| 2023 | 22.90 | 22.21 |
| 2022 | -15.44 | -14.59 |
| 2021 | 36.39 | 36.06 |
| 2020 | 11.77 | 10.75 |
| 2019 | 33.54 | 33.28 |
| 2018 | -0.26 | -0.25 |
| 2017 | 6.30 | 6.45 |
| 2016 | 14.42 | 14.21 |
| 2015 | 12.61 | 12.16 |
| 2014 | 28.48 | 28.33 |
| 2013 | 25.84 | 26.10 |

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

| | | | | | ANNUALIZED | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 |
| MSCI USA ex Weapons and Non Renewables Select | 6.58 | -8.84 | 8.77 | -7.98 | 12.06 | 14.95 | 11.98 | 14.60 |
| MSCI USA | 6.55 | -8.75 | 8.64 | -7.90 | 11.91 | 14.86 | 11.82 | 14.50 |

## FUNDAMENTALS  (MAY 30, 2025)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|---|---|---|---|
| | 1.30 | 26.08 | 21.72 | 5.04 |
| | 1.31 | 26.14 | 21.71 | 5.02 |

## INDEX RISK AND RETURN CHARACTERISTICS  (MAY 31, 2012 – MAY 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 ex Weapons and Non Renewables Select | 1.00 | 0.34 | 2.08 | 16.84 | 15.38 | 15.34 | 0.60 | 0.90 | 0.78 | 1.02 | 33.53 | 2020-02-19—2020-03-23 |
| MSCI USA | 1.00 | 0.00 | 2.00 | 16.69 | 15.24 | 15.30 | 0.60 | 0.90 | 0.78 | 1.01 | 33.96 | 2020-02-19—2020-03-23 |

[1] Last 12 months   [2] Based on monthly net returns data   [3] Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

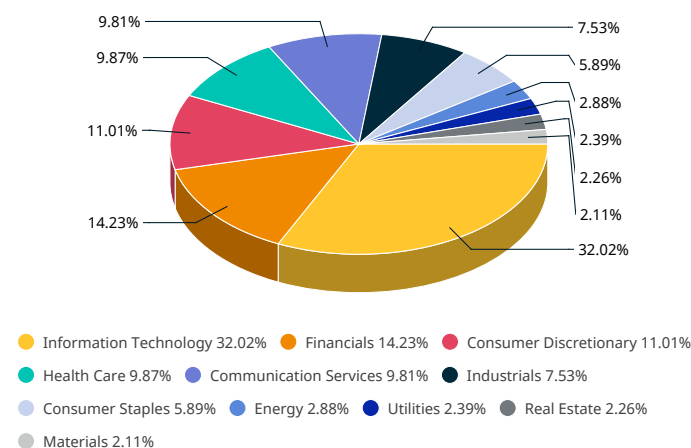# MSCI USA ex Weapons and Non Renewables Select Index (EUR)

## INDEX CHARACTERISTICS

| | MSCI USA ex Weapons and Non Renewables Select | MSCI USA |
|---|---|---|
| **Number of Constituents** | 563 | 576 |
| **Weight** (%) | | |
| **Largest** | 6.51 | 6.39 |
| **Smallest** | 0.01 | 0.00 |
| **Average** | 0.18 | 0.17 |
| **Median** | 0.06 | 0.06 |

## TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---|---|---|---|
| NVIDIA | 6.51 | 6.39 | Info Tech |
| MICROSOFT CORP | 6.39 | 6.27 | Info Tech |
| APPLE | 5.94 | 5.83 | Info Tech |
| AMAZON.COM | 3.81 | 3.74 | Cons Discr |
| META PLATFORMS A | 2.77 | 2.72 | Comm Srvcs |
| BROADCOM | 2.12 | 2.08 | Info Tech |
| ALPHABET A | 1.97 | 1.94 | Comm Srvcs |
| TESLA | 1.97 | 1.93 | Cons Discr |
| ALPHABET C | 1.69 | 1.66 | Comm Srvcs |
| JPMORGAN CHASE & CO | 1.46 | 1.43 | Financials |
| Total | 34.64 | 34.00 | |

## SECTOR WEIGHTS



- Information Technology 32.02%
- Financials 14.23%
- Consumer Discretionary 11.01%
- Health Care 9.87%
- Communication Services 9.81%
- Industrials 7.53%
- Consumer Staples 5.89%
- Energy 2.88%
- Utilities 2.39%
- Real Estate 2.26%
- Materials 2.11%

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.