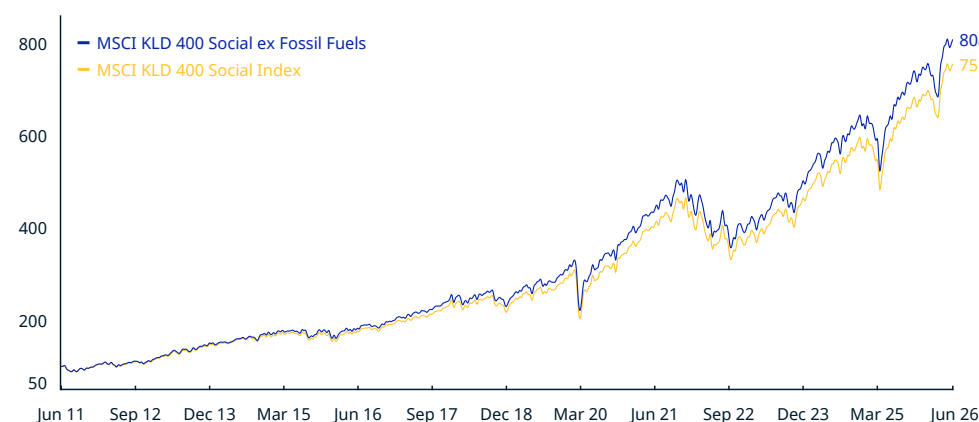


# MSCI KLD 400 Social ex Fossil Fuels Index (USD)

The **MSCI KLD 400 Social ex Fossil Fuels Index** comprises companies with high Environmental, Social and Governance (ESG) ratings and excludes companies involved in Alcohol, Gambling, Tobacco, Military Weapons, Civilian Firearms, Nuclear Power, Adult Entertainment, and Genetically Modified Organisms (GMO). It is a free float-adjusted market capitalization index designed to provide exposure to U.S. companies that have positive ESG characteristics and reduce exposure to fossil fuels. It excludes securities in these GICS sub industries: Integrated Oil & Gas, Oil & Gas Exploration & Production, Oil & Gas Refining & Marketing, Oil & Gas Drilling, Oil & Gas Equipment & Services, Oil & Gas Storage & Transportation, Electric utilities, Gas utilities, Multi-utilities Independent Power Producers & Energy and Traders.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JUN 2011 – JUN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI KLD 400 Social ex Fossil Fuels	MSCI KLD 400 Social Index
2025	18.34	18.23
2024	23.33	22.80
2023	29.28	28.63
2022	-22.24	-21.48
2021	31.45	31.63
2020	23.78	21.11
2019	32.49	31.63
2018	-2.76	-3.50
2017	23.57	21.61
2016	9.97	10.92
2015	2.33	0.94
2014	13.78	12.72
2013	36.67	36.20
2012	14.17	13.24

## INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 27, 2009
					3 Yr	5 Yr	10 Yr		
MSCI KLD 400 Social ex Fossil Fuels	-0.17	17.80	22.86	9.74	20.34	12.75	16.17	16.88	
MSCI KLD 400 Social Index	-0.09	17.97	24.19	11.35	20.76	13.02	15.76	16.53	

## FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.12	27.38	21.40	6.74
1.16	27.53	21.39	6.59

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – JUN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI KLD 400 Social ex Fossil Fuels	0.99	0.96	3.25	14.80	17.27	15.99	1.02	0.58	0.87	1.03	32.89	2020-02-19–2020-03-23
MSCI KLD 400 Social Index	1.00	0.00	2.84	14.65	17.14	16.05	1.05	0.60	0.85	1.00	33.87	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

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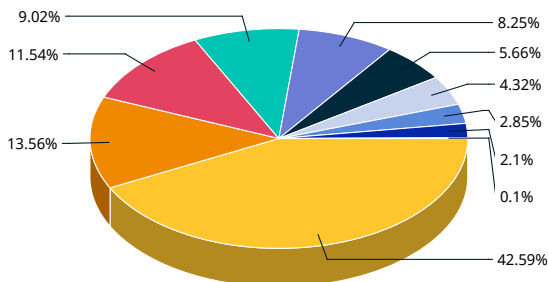
## INDEX CHARACTERISTICS

	MSCI KLD 400 Social ex Fossil Fuels	MSCI KLD 400 Social Index
<b>Number of Constituents</b>	336	402
	Weight (%)	
<b>Largest</b>	14.95	13.28
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.30	0.25
<b>Median</b>	0.07	0.07

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	14.95	13.28	Info Tech
MICROSOFT CORP	8.51	7.57	Info Tech
ALPHABET A	6.73	5.98	Comm Svcs
ALPHABET C	5.28	4.70	Comm Svcs
TESLA	3.83	3.40	Cons Discr
ADVANCED MICRO DEVICES	3.06	2.72	Info Tech
INTEL CORP	1.99	1.76	Info Tech
VISA A	1.87	1.66	Financials
APPLIED MATERIALS	1.86	1.65	Info Tech
LAM RESEARCH CORP	1.75	1.56	Info Tech
<b>Total</b>	<b>49.83</b>	<b>44.29</b>	

## SECTOR WEIGHTS



- Information Technology 42.59%
- Communication Services 13.56%
- Financials 11.54%
- Consumer Discretionary 9.02%
- Health Care 8.25%
- Industrials 5.66%
- Consumer Staples 4.32%
- Real Estate 2.85%
- Materials 2.1%
- Utilities 0.1%

On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI KLD 400 Social ex Fossil Fuels Index was launched on Nov 30, 2015. 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.

## ABOUT MSCI

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