

# MSCI USA Inflation Sensitive Bottom 50 Index (USD)

The MSCI USA Inflation Sensitive Bottom 50 Index ("the Bottom 50 Index") aims to represent the performance of a quarterly rebalanced portfolio of 50 securities included in the MSCI USA Index with lowest Inflation-Sensitivity Score, as provided by MKT MediaStats<sup>1</sup>.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (FEB 2012 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Inflation Sensitive Bottom 50	MSCI USA
2023	14.13	25.05
2022	-31.65	-20.76
2021	22.05	25.24
2020	21.01	19.22
2019	19.48	29.07
2018	-6.98	-6.33
2017	15.97	19.50
2016	13.85	9.21
2015	-7.00	-0.77
2014	15.81	11.10
2013	38.49	29.85

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 29, 2012
					3 Yr	5 Yr	10 Yr		
MSCI USA Inflation Sensitive Bottom 50	3.84	6.23	8.21	6.23	-2.81	5.85	6.70	9.13	
MSCI USA	3.07	10.02	28.26	10.02	9.12	13.14	10.82	11.76	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.64	28.13	22.22	4.24
1.35	26.20	21.42	4.82

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 29, 2012 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 29, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Inflation Sensitive Bottom 50	1.12	7.46	55.60	24.91	23.44	18.85	-0.10	0.27	0.36	0.51	42.43	2021-11-08–2023-10-27
MSCI USA	1.00	0.00	2.00	17.80	18.67	15.36	0.44	0.65	0.65	0.76	34.25	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI USA Inflation Sensitive Bottom 50 Index (USD)

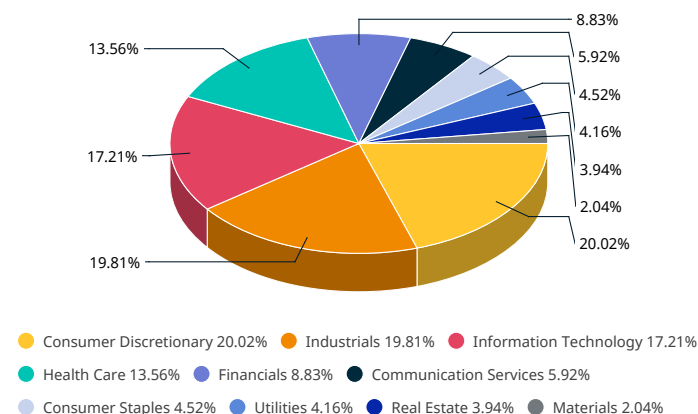
### INDEX CHARACTERISTICS

	MSCI USA Inflation Sensitive Bottom 50	MSCI USA
<b>Number of Constituents</b>	50	610
	<b>Weight (%)</b>	
<b>Largest</b>	2.52	6.45
<b>Smallest</b>	1.62	0.01
<b>Average</b>	2.00	0.16
<b>Median</b>	2.02	0.06

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
DICKS SPORTING GOODS	2.52	0.03	Cons Discr
BLOCK	2.45	0.10	Financials
CELSIUS HLDGS	2.44	0.03	Cons Staples
CARMAX	2.30	0.03	Cons Discr
COSTAR GROUP	2.25	0.09	Real Estate
GENERAL MOTORS	2.22	0.13	Cons Discr
AXON ENTERPRISE	2.20	0.05	Industrials
NASDAQ	2.16	0.05	Financials
PAYPAL HOLDINGS	2.15	0.15	Financials
NEXTERA ENERGY	2.13	0.28	Utilities
<b>Total</b>	<b>22.83</b>	<b>0.94</b>	

### SECTOR WEIGHTS



<sup>1</sup> MKT MediaStats is a big-data information technology company specializing in financial markets which generates a security level inflation score for individual securities <https://www.mktmediastats.com/>

The MSCI USA Inflation Sensitive Bottom 50 Index was launched on Apr 27, 2023. 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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