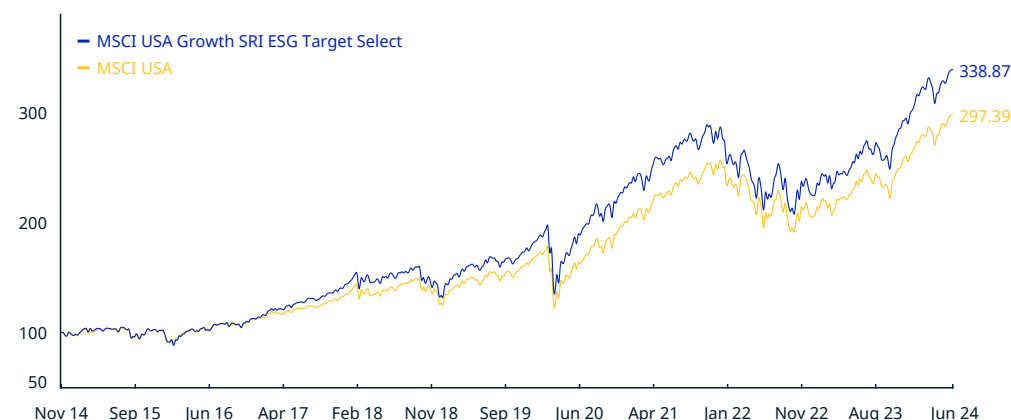


# MSCI USA Growth SRI ESG Target Select Index (USD)

MSCI USA Growth SRI ESG Target Select Index is based on MSCI USA Index, it's parent Index and captures large and mid cap representation across the US market. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms in factor investing, by seeking higher exposure to the Growth factor along with the improvement in the ESG profile of the Indexes, while minimizing exposure to controversial business involvement as per the MSCI SRI Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – JUN 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Growth SRI ESG Target Select	MSCI USA
2023	31.27	26.49
2022	-21.38	-19.85
2021	21.97	26.45
2020	28.92	20.73
2019	34.37	30.88
2018	-6.54	-5.04
2017	29.15	21.19
2016	10.52	10.89
2015	1.92	0.69

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Growth SRI ESG Target Select	3.84	2.48	28.15	15.05	8.43	15.55	na	13.56	
MSCI USA	3.54	3.94	24.10	14.64	8.64	14.42	na	12.03	

## FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.16	29.79	22.96	5.74
1.33	26.42	21.35	4.95

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Growth SRI ESG Target Select	39.83	19.28	19.38	na	0.36	0.74	na	0.76	34.03	2020-02-19–2020-03-23
MSCI USA	1.91	18.03	18.40	na	0.38	0.71	na	0.70	34.16	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net 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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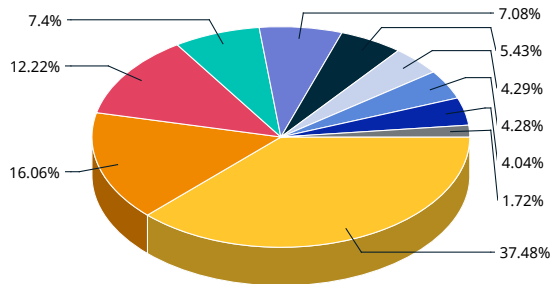
## INDEX CHARACTERISTICS

MSCI USA Growth SRI ESG Target Select	
<b>Number of Constituents</b>	128
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	22,074,466.18
<b>Largest</b>	2,120,079.61
<b>Smallest</b>	2.25
<b>Average</b>	172,456.77
<b>Median</b>	63,391.77

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	2,120.08	9.60	Info Tech
MICROSOFT CORP	2,006.22	9.09	Info Tech
APPLE	1,094.82	4.96	Info Tech
LILLY (ELI) & COMPANY	854.40	3.87	Health Care
MERCK & CO	565.16	2.56	Health Care
UBER TECHNOLOGIES	556.62	2.52	Industrials
INTEL CORP	485.57	2.20	Info Tech
AMAZON.COM	463.44	2.10	Cons Discr
COCA COLA (THE)	463.38	2.10	Cons Staples
AMERICAN TOWER CORP	459.70	2.08	Real Estate
<b>Total</b>	<b>9,069.38</b>	<b>41.09</b>	

## SECTOR WEIGHTS



- Information Technology 37.48%
- Health Care 16.06%
- Industrials 12.22%
- Financials 7.4%
- Consumer Discretionary 7.08%
- Consumer Staples 5.43%
- Real Estate 4.29%
- Communication Services 4.28%
- Materials 4.04%
- Energy 1.72%

The MSCI USA Growth SRI ESG Target Select Index was launched on Jun 28, 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.

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