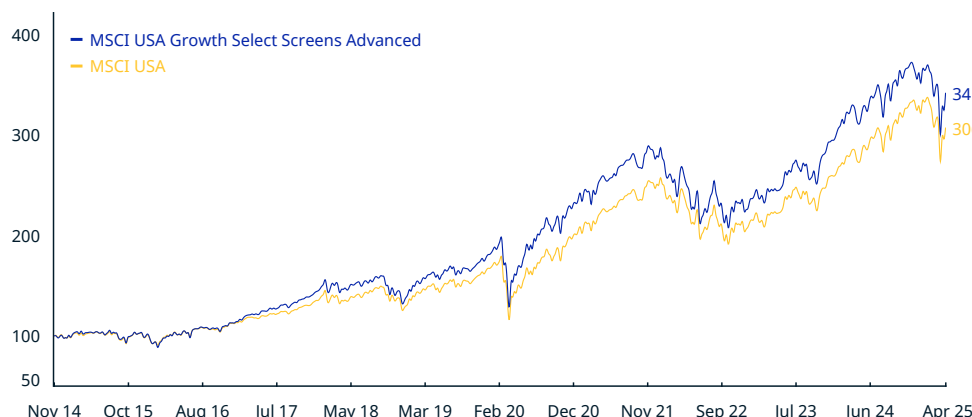


MSCI USA Growth Select Screens Advanced Index (USD)

MSCI USA Growth Select Screens Advanced Index is based on MSCI USA Index, its 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 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Growth Select Screens Advanced	MSCI USA
2024	20.21	24.58
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 (%) (APR 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI USA Growth Select Screens Advanced	0.98	-5.72	9.04	-3.62	12.50	14.76	12.82	12.48
MSCI USA	-0.54	-7.90	11.81	-5.12	11.66	15.05	11.66	11.33

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.15	25.94	20.49	5.78
1.38	24.92	20.44	4.80

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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 Select Screens Advanced	40.13	17.61	17.59	16.44	0.51	0.72	0.70	0.70	34.03	2020-02-19–2020-03-23
MSCI USA	2.00	16.58	16.44	15.63	0.49	0.78	0.66	0.65	34.16	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI USA Growth Select Screens Advanced Index (USD)

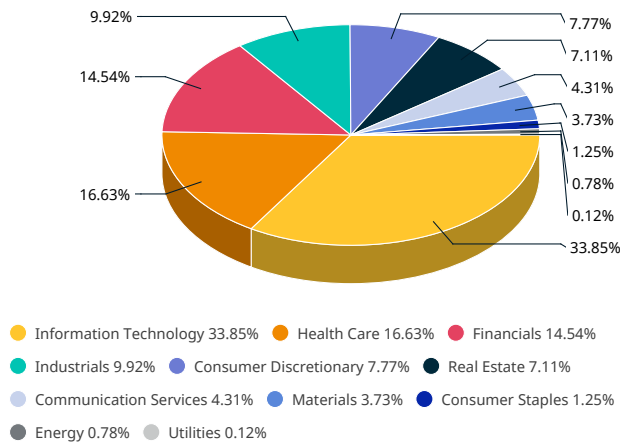
INDEX CHARACTERISTICS

MSCI USA Growth Select Screens Advanced	
Number of Constituents	128
Mkt Cap (USD Millions)	
Index	24,780,675.78
Largest	1,886,568.04
Smallest	2.81
Average	193,599.03
Median	66,859.29

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,886.57	7.61	Info Tech
MICROSOFT CORP	1,686.87	6.81	Info Tech
APPLE	1,285.55	5.19	Info Tech
LILLY (ELI) & COMPANY	964.45	3.89	Health Care
MERCK & CO	670.56	2.71	Health Care
PROGRESSIVE CORP	666.89	2.69	Financials
SERVICENOW	624.87	2.52	Info Tech
UBER TECHNOLOGIES	620.95	2.51	Industrials
AMAZON.COM	593.61	2.40	Cons Discr
AUTOMATIC DATA PROCESS	590.80	2.38	Industrials
Total	9,591.12	38.70	

SECTOR WEIGHTS



The MSCI ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI USA Growth Select Screens Advanced 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.

ABOUT MSCI

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