

# MSCI USA ESG Filtered Min TE Index (USD)

The MSCI USA ESG Filtered Min TE Index is based on the MSCI USA Index, its parent Index which captures large and mid cap stocks across the US market. The Index aims to represent the performance of a strategy that is designed to exclude companies based on ESG and climate change criteria. Further, based on the companies' ESG Scores, the index excludes 20% of the number of stocks in the MSCI USA Index. As a final step, the Index aims to minimize the tracking error relative to the MSCI USA Index through an optimization process.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2020 – NOV 2025)



## INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

## FUNDAMENTALS (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2020				
MSCI USA ESG Filtered Min TE	-0.05	6.23	13.70	16.72	20.09	14.02	na	14.28	1.11	27.94	22.71	5.60
MSCI USA	-0.00	6.07	14.31	17.34	20.27	14.30	na	14.54	1.14	28.20	22.86	5.57

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 28, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 31, 2020	(%)	Period YYYY-MM-DD
MSCI USA ESG Filtered Min TE	10.98	13.13	15.46	na	1.10	0.73	na	0.73	26.40	2021-12-27–2022-10-12
MSCI USA	2.16	12.98	15.35	na	1.13	0.75	na	0.75	25.68	2021-12-27–2022-10-12

<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

MSCI USA ESG Filtered Min TE Index (USD)

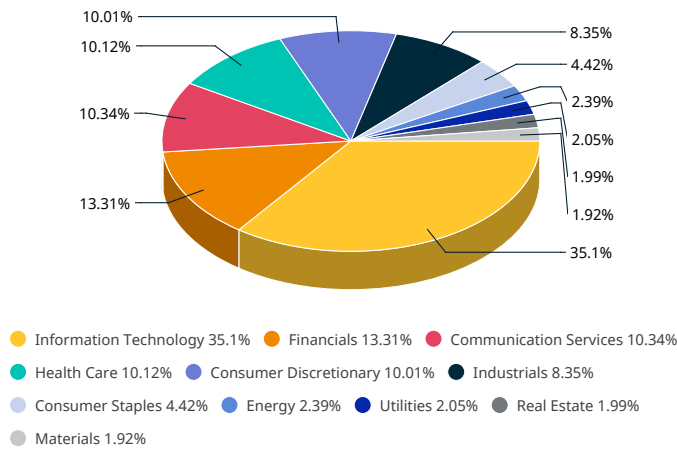
INDEX CHARACTERISTICS

MSCI USA ESG Filtered Min TE	
Number of Constituents	464
Mkt Cap ( USD Millions)	
Index	57,305,956.48
Largest	4,132,598.19
Smallest	5,316.56
Average	123,504.22
Median	47,270.39

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,132.60	7.21	Info Tech
APPLE	3,955.98	6.90	Info Tech
MICROSOFT CORP	3,330.84	5.81	Info Tech
AMAZON.COM	2,133.25	3.72	Cons Discr
BROADCOM	1,740.75	3.04	Info Tech
ALPHABET A	1,733.38	3.02	Comm Srvc
ALPHABET C	1,543.14	2.69	Comm Srvc
META PLATFORMS A	1,314.87	2.29	Comm Srvc
TESLA	1,164.82	2.03	Cons Discr
LILLY (ELI) & COMPANY	827.78	1.44	Health Care
Total	21,877.40	38.18	

SECTOR WEIGHTS



The MSCI USA ESG Filtered Min TE Index was launched on Oct 16, 2024. 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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