

MSCI USA Screened Choice Index (EUR)

The MSCI USA Screened Choice Index is based on MSCI USA, its parent index, which captures large and mid-cap representation of the U.S. equity markets. The Index constituents are weighted according to their free float adjusted market capitalizations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent selection is based on data from MSCI ESG Research. Constituent weights are not rebalanced to the initial levels at any time.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – FEB 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI USA Screened Choice | MSCI USA |
|------|--------------------------|----------|
| 2024 | 33.83 | 32.90 |
| 2023 | 22.40 | 22.21 |
| 2022 | -14.89 | -14.59 |
| 2021 | 36.37 | 36.06 |
| 2020 | 11.22 | 10.75 |
| 2019 | 33.53 | 33.28 |
| 2018 | -0.19 | -0.25 |
| 2017 | 6.14 | 6.45 |
| 2016 | 13.89 | 14.21 |
| 2015 | 12.66 | 12.16 |
| 2014 | 28.82 | 28.33 |
| 2013 | 26.40 | 26.10 |

INDEX PERFORMANCE – NET RETURNS (%) (FEB 28, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 | FUNDAMENTALS (FEB 28, 2025) | | | |
|--------------------------|-------|------|-------|------|------------|-------|-------|-------------|--------------------|-----------------------------|---------|------|--|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Div Yld (%) | | P/E | P/E Fwd | P/BV | |
| MSCI USA Screened Choice | -1.93 | 0.31 | 23.26 | 0.67 | 14.92 | 17.76 | 13.29 | 15.78 | 1.18 | 27.88 | 22.42 | 5.39 | |
| MSCI USA | -1.65 | 0.29 | 22.88 | 0.92 | 14.75 | 17.56 | 13.18 | 15.63 | 1.29 | 27.07 | 21.96 | 5.12 | |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – FEB 28, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN | |
|--------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI USA Screened Choice | 1.00 | 0.28 | 6.86 | 15.33 | 16.32 | 14.84 | 0.83 | 1.01 | 0.89 | 1.12 | 33.90 | 2020-02-19–2020-03-23 |
| MSCI USA | 1.00 | 0.00 | 2.06 | 15.21 | 16.23 | 14.78 | 0.83 | 1.01 | 0.89 | 1.11 | 33.96 | 2020-02-19–2020-03-23 |

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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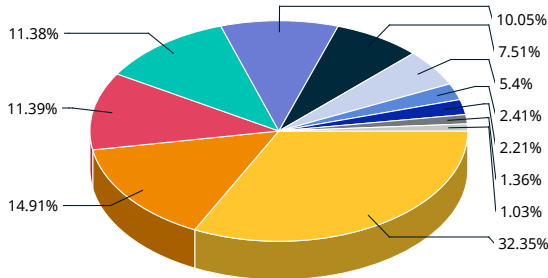
INDEX CHARACTERISTICS

| | MSCI USA Screened Choice | MSCI USA |
|-------------------------------|-----------------------------|----------|
| Number of Constituents | 542 | 589 |
| | Weight (%) | |
| Largest | 7.46 | 7.03 |
| Smallest | 0.01 | 0.01 |
| Average | 0.18 | 0.17 |
| Median | 0.06 | 0.06 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---------------------|------------------|----------------------------|------------|
| APPLE | 7.46 | 7.03 | Info Tech |
| NVIDIA | 6.22 | 5.86 | Info Tech |
| MICROSOFT CORP | 5.69 | 5.36 | Info Tech |
| AMAZON.COM | 4.07 | 3.84 | Cons Discr |
| META PLATFORMS A | 2.96 | 2.79 | Comm Svcs |
| ALPHABET A | 2.02 | 1.91 | Comm Svcs |
| BROADCOM | 1.79 | 1.69 | Info Tech |
| ALPHABET C | 1.76 | 1.66 | Comm Svcs |
| TESLA | 1.71 | 1.61 | Cons Discr |
| JPMORGAN CHASE & CO | 1.53 | 1.44 | Financials |
| Total | 35.20 | 33.19 | |

SECTOR WEIGHTS



- Information Technology 32.35%
- Financials 14.91%
- Health Care 11.39%
- Consumer Discretionary 11.38%
- Communication Services 10.05%
- Industrials 7.51%
- Consumer Staples 5.4%
- Real Estate 2.41%
- Materials 2.21%
- Utilities 1.36%
- Energy 1.03%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research LLC, a subsidiary of MSCI Inc.

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

The MSCI USA Screened Choice Index was launched on May 13, 2020. 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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