

# MSCI USA Value Screened Index (EUR)

The MSCI USA Value Screened Index Captures Large and Mid cap US securities exhibiting overall value style characteristics. The value investment style characteristics for index construction are defined using three variables: book value to price, 12-month forward earnings to price and dividend yield. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, palm oil and arctic oil & gas or that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. The index also excludes companies that are involved in very severe controversies and/or in certain biodiversity related controversies and targets a minimum 30% reduction in carbon emission intensity relative to the underlying parent index.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Value Screened	MSCI USA Value
2024	21.91	21.13
2023	7.46	4.68
2022	-2.42	-0.86
2021	37.23	35.88
2020	-8.30	-8.21
2019	26.61	26.91
2018	-3.04	-3.31
2017	0.25	0.51
2016	19.93	19.30
2015	9.49	8.25
2014	27.00	26.81
2013	26.27	25.54

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI USA Value Screened	1.47	-4.10	3.23	-6.53	8.12	12.58	8.45	11.26
MSCI USA Value	0.96	-4.98	2.66	-6.42	7.39	11.95	8.13	10.90

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.02	20.54	17.23	3.18
2.19	20.37	17.30	3.18

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Value Screened	22.96	15.03	14.23	15.04	0.41	0.80	0.58	0.81	36.93	2020-02-19–2020-03-23
MSCI USA Value	18.88	14.63	13.95	14.70	0.37	0.78	0.57	0.80	36.59	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 EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI USA Value Screened Index (EUR)

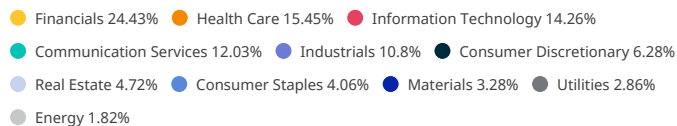
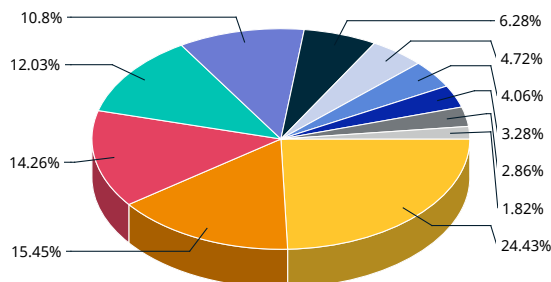
### INDEX CHARACTERISTICS

MSCI USA Value Screened	
<b>Number of Constituents</b>	374
Mkt Cap (EUR Millions)	
<b>Index</b>	18,629,643.42
<b>Largest</b>	1,377,294.88
<b>Smallest</b>	2,626.78
<b>Average</b>	49,811.88
<b>Median</b>	22,048.62

### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
META PLATFORMS A	1,377.29	7.39	Comm Svcs
JPMORGAN CHASE & CO	690.56	3.71	Financials
BERKSHIRE HATHAWAY B	554.49	2.98	Financials
JOHNSON & JOHNSON	313.59	1.68	Health Care
ORACLE CORP	313.37	1.68	Info Tech
HOME DEPOT	310.44	1.67	Cons Discr
BANK OF AMERICA CORP	291.23	1.56	Financials
ABBVIE	279.73	1.50	Health Care
UNITEDHEALTH GROUP	243.10	1.30	Health Care
WALMART	238.74	1.28	Cons Staples
<b>Total</b>	<b>4,612.54</b>	<b>24.76</b>	

### SECTOR WEIGHTS



The MSCI USA Value Screened Index was launched on Apr 18, 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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