

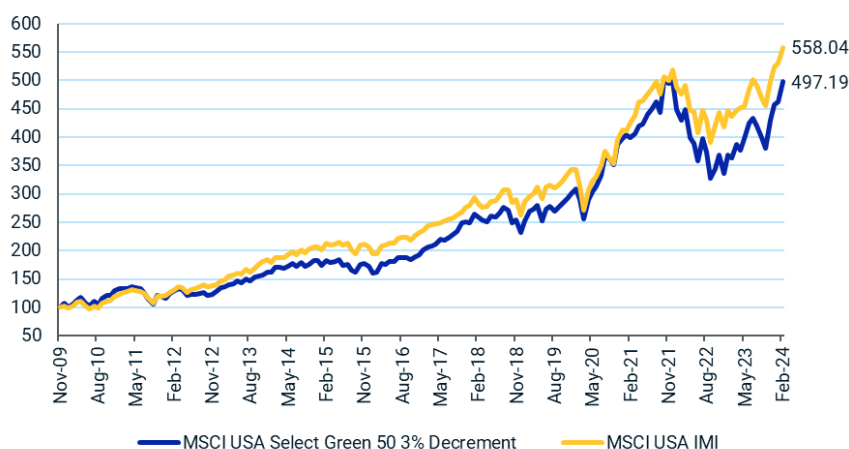
# MSCI USA Select Green 50 3% Decrement Index (USD)

The MSCI USA Select Green 50 3% Decrement Index is based on the MSCI USA Select Green 50 Index, its parent index, and includes large and mid-cap securities in the US market. The index aims to represent the performance of the largest 50 stocks by free-float market capitalization from the MSCI USA Select Green 50 Index, that offer products and services that contribute to an environmentally sustainable economy through efficient use of limited global natural resources. The Index aims to avoid concentration by capping the weight of securities within the index to a maximum of 5%, while applying a constant markdown ('synthetic dividend') of 3% on the net total return variant on an annual basis, expressed as a percentage of performance.

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

## Cumulative index performance

USD RETURNS NOV 2009 – FEBRUARY 2024



## Annual performance (%)

YEAR	MSCI USA Select Green 50 3% Decrement	MSCI USA IMI
2023	35.99	25.64
2022	-32.37	-19.61
2021	25.38	25.62
2020	32.41	20.46
2019	29.17	30.39
2018	-7.01	-5.72
2017	29.74	20.59
2016	11.56	11.95
2015	-5.08	0.03
2014	11.73	11.87
2013	27.38	32.60
2012	10.03	15.63
2011	-9.88	0.63
2010	19.93	16.52

## Index performance

USD RETURNS (%) FEBRUARY 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Nov 30, 2009
MSCI USA Select Green 50 3% Decrement	7.60	15.50	36.59	8.62	7.64	13.11	11.32	11.91
MSCI USA IMI	5.32	12.04	28.07	6.43	9.60	13.55	11.54	12.82

## Index risk and return characteristics

FEBRUARY 29, 2024

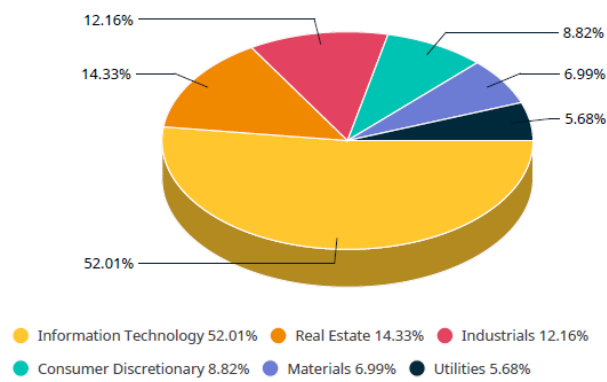
INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Nov 30, 2009
MSCI USA Select Green 50 3% Decrement	22.75	21.60	17.73	17.59
MSCI USA IMI	17.91	18.95	15.63	15.24

MSCI USA Select Green 50 Index

Top 10 constituents

	Sector	Index Wt. (%)
ADVANCED MICRO DEVICES	Info Tech	6.84
NVIDIA	Info Tech	6.78
SALESFORCE	Info Tech	5.92
SERVICENOW	Info Tech	5.00
PROLOGIS	Real Estate	4.93
MICROSOFT CORP	Info Tech	4.73
INTEL CORP	Info Tech	4.16
ORACLE CORP	Info Tech	4.13
TESLA	Cons Discr	3.70
WASTE MANAGEMENT	Industrials	3.33
Total		49.52

Sector Weights



Additional information

MSCI USA Select Green 50 3% Decrement Index

Bloomberg Ticker	DU722118
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