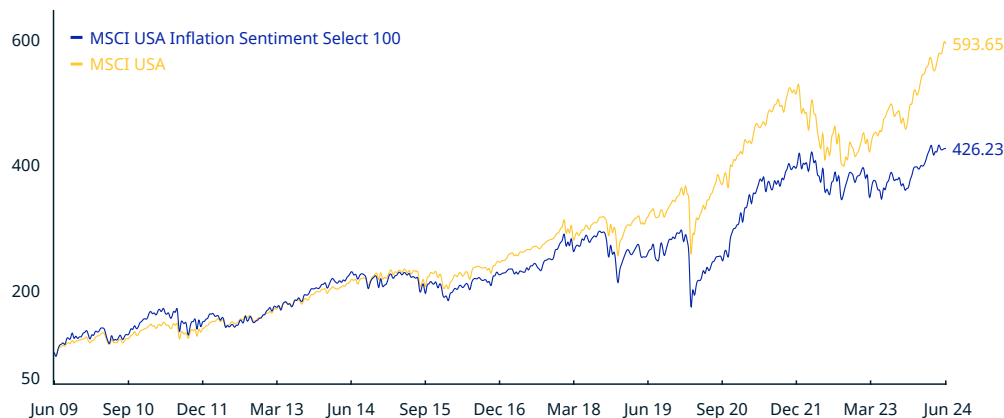


# MSCI USA Inflation Sentiment Select 100 Index (USD)

The MSCI USA Inflation Sentiment Select 100 Index captures large and mid-cap segments of the US market. The index aims to represent the performance of a quarterly rebalanced portfolio of 100 stocks with highest Inflation-sensitivity Score provided by MKT MediaStats

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (JUN 2009 – JUN 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Inflation Sentiment Select 100	MSCI USA
2023	5.11	25.05
2022	-6.81	-20.76
2021	31.91	25.24
2020	5.49	19.22
2019	28.36	29.07
2018	-15.67	-6.33
2017	20.45	19.50
2016	7.85	9.21
2015	-3.87	-0.77
2014	2.62	11.10
2013	34.09	29.85
2012	7.05	13.52
2011	-4.55	-0.11
2010	19.10	13.18

## INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI USA Inflation Sentiment Select 100	-0.82	-1.61	15.46	7.17	4.78	9.97	6.51	6.01	
MSCI USA	3.46	3.69	22.81	14.08	7.47	13.12	10.72	5.74	

## FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.42	18.16	15.44	2.41
1.33	26.42	21.35	4.95

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 29, 2000 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 29, 2000 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI USA Inflation Sentiment Select 100	1.20	9.52	44.47	17.67	22.61	19.30	0.18	0.44	0.34	0.29	64.64	2007-07-13–2008-11-20
MSCI USA	1.00	0.00	1.91	18.01	18.38	15.50	0.32	0.65	0.64	0.31	56.78	2000-03-23–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly price returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI USA Inflation Sentiment Select 100 Index (USD)

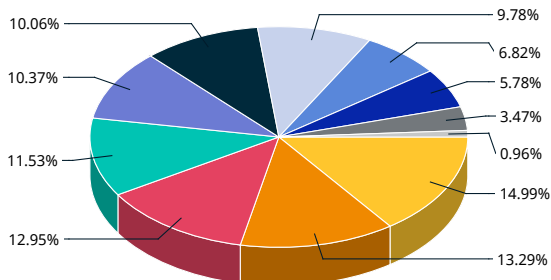
## INDEX CHARACTERISTICS

	MSCI USA Inflation Sentiment Select 100	MSCI USA
<b>Number of Constituents</b>	100	601
	Weight (%)	
<b>Largest</b>	1.31	6.61
<b>Smallest</b>	0.88	0.01
<b>Average</b>	1.00	0.17
<b>Median</b>	0.99	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	1.31	6.47	Info Tech
BURLINGTON STORES	1.28	0.03	Cons Discr
HEWLETT PACKARD ENT CO	1.20	0.06	Info Tech
BROADCOM	1.16	1.48	Info Tech
EXPEDIA GROUP	1.14	0.03	Cons Discr
ARISTA NETWORKS	1.12	0.20	Info Tech
SEAGATE TECHNOLOGY	1.12	0.04	Info Tech
MARATHON OIL CORP	1.10	0.03	Energy
IRON MOUNTAIN	1.09	0.06	Real Estate
BAKER HUGHES CO	1.08	0.07	Energy
<b>Total</b>	<b>11.60</b>	<b>8.48</b>	

## SECTOR WEIGHTS



- Energy 14.99%
- Materials 13.29%
- Information Technology 12.95%
- Utilities 11.53%
- Real Estate 10.37%
- Health Care 10.06%
- Financials 9.78%
- Industrials 6.82%
- Consumer Staples 5.78%
- Consumer Discretionary 3.47%
- Communication Services 0.96%

The MSCI USA Inflation Sentiment Select 100 Index was launched on May 27, 2022. 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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