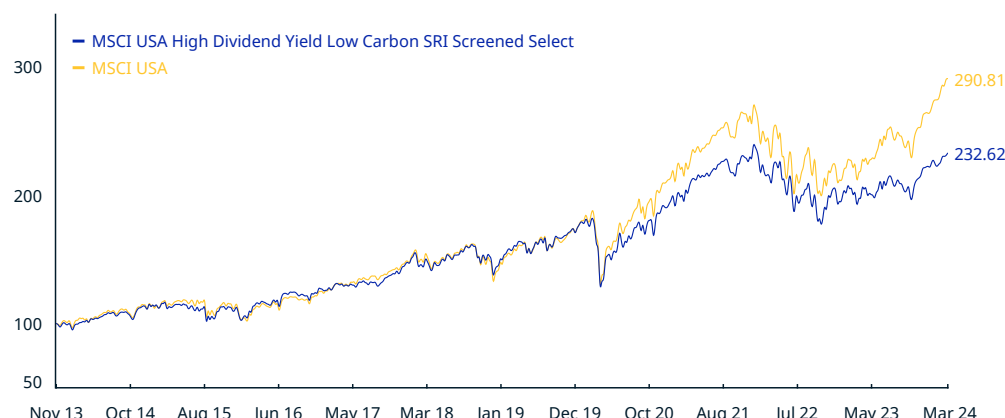


MSCI USA High Dividend Yield Low Carbon SRI Screened Select Index (USD)

MSCI USA High Dividend Yield Index Low Carbon SRI Screened Select Index is based on MSCI USA Index, its parent index, which includes large and mid-cap stocks in the US market. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Dividend Yield factor while limiting the Tracking Error relative to the MSCI USA Index.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA High Dividend Yield Low Carbon SRI Screened Select	MSCI USA
2023	13.99	25.05
2022	-17.98	-20.76
2021	23.29	25.24
2020	8.07	19.22
2019	25.10	29.07
2018	-3.17	-6.33
2017	17.23	19.50
2016	13.49	9.21
2015	-2.30	-0.77
2014	12.31	11.10

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI USA High Dividend Yield Low Carbon SRI Screened Select	2.68	4.66	13.39	4.66	4.10	7.73	8.51	8.50
MSCI USA	3.07	10.02	28.26	10.02	9.12	13.14	10.82	10.87

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.39	21.08	17.77	4.11
1.35	26.20	21.42	4.82

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA High Dividend Yield Low Carbon SRI Screened Select	39.66	15.75	17.19	13.99	0.17	0.40	0.55	0.56	33.85	2020-02-12–2020-03-23
MSCI USA	2.00	17.80	18.67	15.36	0.44	0.65	0.65	0.66	34.25	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA High Dividend Yield Low Carbon SRI Screened Select Index (USD)

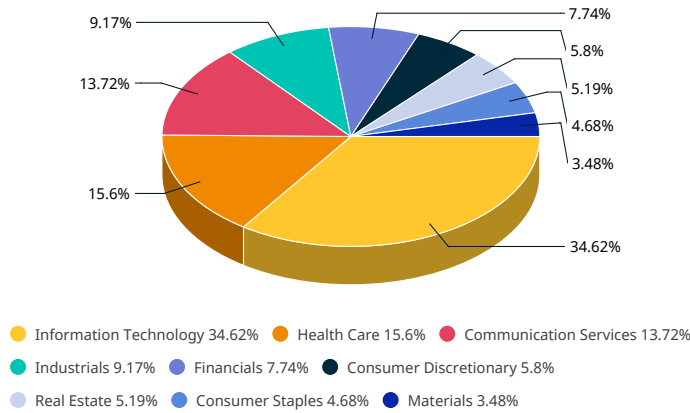
INDEX CHARACTERISTICS

MSCI USA High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	97
Mkt Cap (USD Millions)	
Index	17,777,869.87
Largest	721,666.37
Smallest	4,309.24
Average	183,277.01
Median	91,704.85

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
VISA A	721.67	4.06	Financials
JOHNSON & JOHNSON	664.79	3.74	Health Care
MICROSOFT CORP	660.27	3.71	Info Tech
APPLE	647.00	3.64	Info Tech
UNITEDHEALTH GROUP	632.63	3.56	Health Care
VERIZON COMMUNICATIONS	624.56	3.51	Comm Srvcs
QUALCOMM	609.50	3.43	Info Tech
TEXAS INSTRUMENTS	606.38	3.41	Info Tech
ACCENTURE A	595.16	3.35	Info Tech
CISCO SYSTEMS	582.42	3.28	Info Tech
Total	6,344.37	35.69	

SECTOR WEIGHTS



The MSCI USA High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 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.

ABOUT MSCI

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