

MSCI USA Select Screened Index (USD)

The MSCI USA Select Screened Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap securities of the U.S. equity markets. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2015 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Select Screened	MSCI USA
2025	16.83	16.29
2024	24.25	23.40
2023	27.32	25.05
2022	-21.99	-20.76
2021	25.96	25.24
2020	21.59	19.22
2019	29.70	29.07
2018	-5.52	-6.33
2017	19.88	19.50
2016	9.46	9.21

INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	
MSCI USA Select Screened	5.64	11.50	28.97	10.48	22.78	12.59	14.38	13.69	
MSCI USA	5.15	10.29	27.81	10.54	22.08	12.12	13.72	13.08	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.00	28.64	22.05	6.08
1.11	28.27	21.72	5.86

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Select Screened	1.02	0.92	3.77	14.31	16.58	15.91	1.19	0.59	0.78	0.75	33.81	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.23	13.47	16.03	15.58	1.21	0.58	0.76	0.73	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

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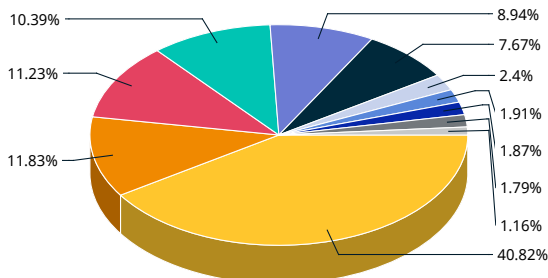
INDEX CHARACTERISTICS

	MSCI USA Select Screened	MSCI USA
Number of Constituents	483	536
	Weight (%)	
Largest	8.33	7.79
Smallest	0.01	0.01
Average	0.21	0.19
Median	0.06	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	8.33	7.79	Info Tech
APPLE	7.45	6.96	Info Tech
MICROSOFT CORP	5.16	4.83	Info Tech
AMAZON.COM	4.23	3.95	Cons Discr
ALPHABET A	3.59	3.36	Comm Svcs
BROADCOM	3.27	3.06	Info Tech
ALPHABET C	2.97	2.78	Comm Svcs
META PLATFORMS A	2.24	2.09	Comm Svcs
TESLA	2.00	1.87	Cons Discr
MICRON TECHNOLOGY	1.77	1.66	Info Tech
Total	41.01	38.36	

SECTOR WEIGHTS



- Information Technology 40.82%
- Financials 11.83%
- Communication Services 11.23%
- Consumer Discretionary 10.39%
- Health Care 8.94%
- Industrials 7.67%
- Consumer Staples 2.4%
- Real Estate 1.91%
- Materials 1.87%
- Energy 1.79%
- Utilities 1.16%

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

The MSCI USA Select Screened Index was launched on Apr 21, 2021. 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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