

MSCI USA Select ESG Screened Index (USD)

The MSCI USA Select ESG 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 – FEB 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Select ESG Screened	MSCI USA
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 (%) (FEB 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI USA Select ESG Screened	5.11	11.78	29.81	6.68	9.54	13.63	na	12.06
MSCI USA	5.20	11.63	28.66	6.75	9.31	12.84	na	11.44

FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.26	27.37	21.64	4.83
1.38	26.01	21.07	4.73

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – FEB 29, 2024)

	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 ESG Screened	1.01	0.81	6.78	18.15	18.90	na	0.46	0.67	na	0.68	33.81	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.94	17.83	18.66	na	0.45	0.64	na	0.65	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 Select ESG Screened Index (USD)

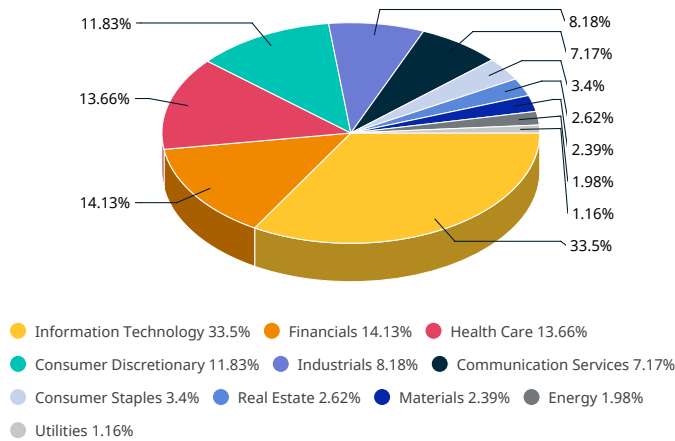
INDEX CHARACTERISTICS

	MSCI USA Select ESG Screened	MSCI USA
Number of Constituents	548	609
	Weight (%)	
Largest	7.22	6.50
Smallest	0.01	0.01
Average	0.18	0.16
Median	0.07	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	7.22	6.50	Info Tech
APPLE	6.99	6.29	Info Tech
NVIDIA	4.83	4.35	Info Tech
AMAZON.COM	4.06	3.65	Cons Discr
ALPHABET A	2.03	1.83	Comm Srvcs
ALPHABET C	1.81	1.62	Comm Srvcs
LILLY (ELI) & COMPANY	1.50	1.35	Health Care
BROADCOM	1.43	1.28	Info Tech
TESLA	1.43	1.28	Cons Discr
JPMORGAN CHASE & CO	1.34	1.20	Financials
Total	32.65	29.36	

SECTOR WEIGHTS



The MSCI USA Select ESG 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

