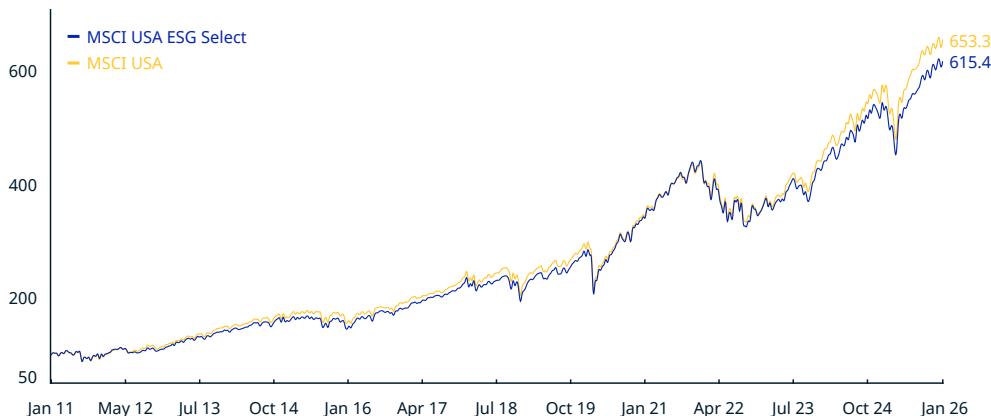


# MSCI USA ESG Select Index (USD)

The **MSCI USA ESG Select Index** is designed to maximize exposure to positive environmental, social and governance (ESG) factors while exhibiting risk and return characteristics similar to those of the MSCI USA Index. The Index is optimized to be sector diversified, targeting companies with high ESG ratings in each sector. Relative to the MSCI USA Index, the MSCI USA ESG Select Index tends to over-weight companies with high ESG ratings and under-weight companies with low ratings. The Index is a benchmark for investors who seek an investment opportunity set with a very high ESG score and controlled risk. Constituent selection is based on data from MSCI ESG Research.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Select	MSCI USA
2025	16.12	17.31
2024	22.21	24.58
2023	23.47	26.49
2022	-21.48	-19.85
2021	30.18	26.45
2020	24.18	20.73
2019	31.90	30.88
2018	-5.81	-5.04
2017	22.42	21.19
2016	12.13	10.89
2015	-2.00	0.69
2014	13.49	12.69
2013	30.79	31.79
2012	10.03	15.33

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2010				
MSCI USA ESG Select	1.49	2.00	15.09	1.49	18.67	12.79	15.09	14.03	1.16	28.83	22.47	6.04
MSCI USA	1.27	1.24	15.32	1.27	20.67	13.89	14.99	14.51	1.16	27.97	22.26	5.57

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Aug 31, 2010	MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period	YYYY-MM-DD
MSCI USA ESG Select	1.01	2.16	23.32	12.48	16.09	15.50	1.06	0.63	0.84	0.88	32.84	2020-02-19–2020-03-23	
MSCI USA	1.00	0.00	2.16	11.90	15.27	15.23	1.25	0.72	0.85	0.92	34.16	2020-02-19–2020-03-23	

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

## MSCI USA ESG Select Index (USD)

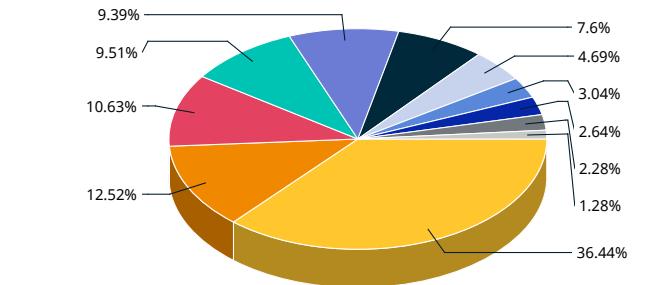
### INDEX CHARACTERISTICS

	MSCI USA ESG Select	MSCI USA
<b>Number of Constituents</b>	226	544
	<b>Weight (%)</b>	
<b>Largest</b>	4.89	7.70
<b>Smallest</b>	0.06	0.01
<b>Average</b>	0.44	0.18
<b>Median</b>	0.26	0.06

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	4.89	7.70	Info Tech
APPLE	4.71	6.38	Info Tech
MICROSOFT CORP	4.17	5.04	Info Tech
ALPHABET C	3.69	2.74	Comm Svcs
ALPHABET A	2.92	3.26	Comm Svcs
BROADCOM	2.73	2.46	Info Tech
TESLA	2.05	2.02	Cons Discr
LILLY (ELI) & COMPANY	1.61	1.38	Health Care
MORGAN STANLEY	1.31	0.36	Financials
HOME DEPOT	1.30	0.62	Cons Discr
<b>Total</b>	<b>29.39</b>	<b>31.96</b>	

### SECTOR WEIGHTS



- Information Technology 36.44% ● Financials 12.52% ● Industrials 10.63%
- Communication Services 9.51% ● Health Care 9.39% ● Consumer Discretionary 7.6%
- Consumer Staples 4.69% ● Energy 3.04% ● Materials 2.64% ● Real Estate 2.28%
- Utilities 1.28%

On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI USA ESG Select Index was launched on Sep 01, 2010. 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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