

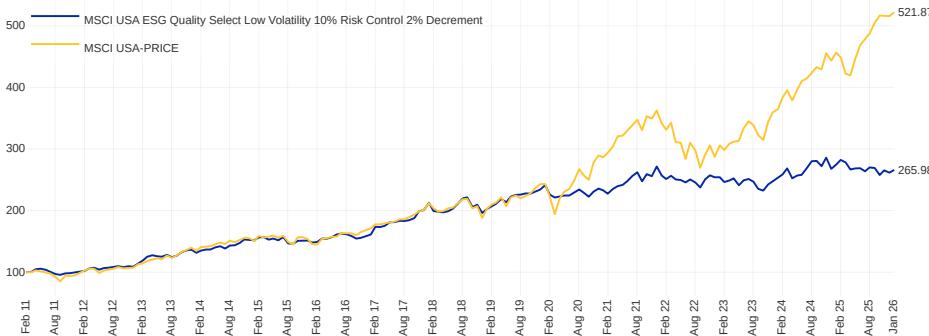
# MSCI USA ESG Quality Select Low Volatility 10% Risk Control 2% Decrement Index

The MSCI USA ESG Quality Select Low Volatility 10% Risk Control 2% Decrement Index aims to represent the performance of the MSCI USA ESG Quality Select Low Volatility Index, while targeting a specific level of risk and applying a constant markdown ('synthetic dividend') expressed as a percentage of performance.

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

## Cumulative index performance

USD RETURNS Feb 2011 - Jan 2026



## Annual Performance (%)

Year	MSCI USA ESG Quality Select Low Volatility 10% Risk Control 2% Decrement	MSCI USA-PRICE
2025	-2.31	16.29
2024	8.06	23.40
2023	-2.47	25.05
2022	-6.45	-20.76
2021	15.21	25.24
2020	0.63	19.22
2019	19.47	29.07
2018	-2.29	-6.33
2017	26.28	19.50
2016	5.00	9.21

## Index Performance

USD RETURNS (%) AS OF Jan 30, 2026

INDEX	ANNUALIZED RETURNS							
	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since May 31, 2007
MSCI USA ESG Quality Select Low Volatility 10% Risk Control 2% Decrement	1.70	3.22	-3.16	1.70	1.53	2.70	6.02	5.56
MSCI USA-PRICE	1.22	1.04	14.33	1.22	19.49	12.74	13.62	8.52

## Index Risk and Return Characteristics

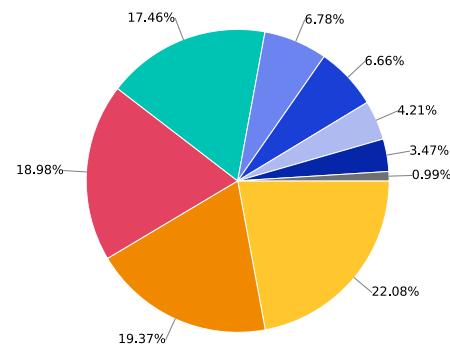
USD RETURNS (%) AS OF Jan 30, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2007
MSCI USA ESG Quality Select Low Volatility 10% Risk Control 2% Decrement	10.81	10.85	10.45	9.58
MSCI USA-PRICE	11.87	15.26	15.22	15.67

## Top 10 Constituents

Security Name	Sector	Index Wt. (%)
JOHNSON & JOHNSON	Health Care	2.96
COCA COLA (THE)	Consumer Staples	2.64
CME GROUP	Financials	2.29
AT&T	Communication Services	2.17
VERIZON COMMUNICATIONS	Communication Services	2.16
PROCTER & GAMBLE CO	Consumer Staples	1.99
COLGATE-PALMOLIVE	Consumer Staples	1.94
CISCO SYSTEMS	Information Technology	1.87
MOTOROLA SOLUTIONS	Information Technology	1.81
CHUBB	Financials	1.78
<b>Total</b>		<b>21.62</b>

## Sector Weights



● Health Care 22.08%   ● Information Technology 19.37%   ● Consumer Staples 18.98%  
● Financials 17.46%   ● Communication Services 6.78%  
● Consumer Discretionary 6.66%   ● Industrials 4.21%   ● Real Estate 3.47%  
● Materials 0.99%

### ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>