

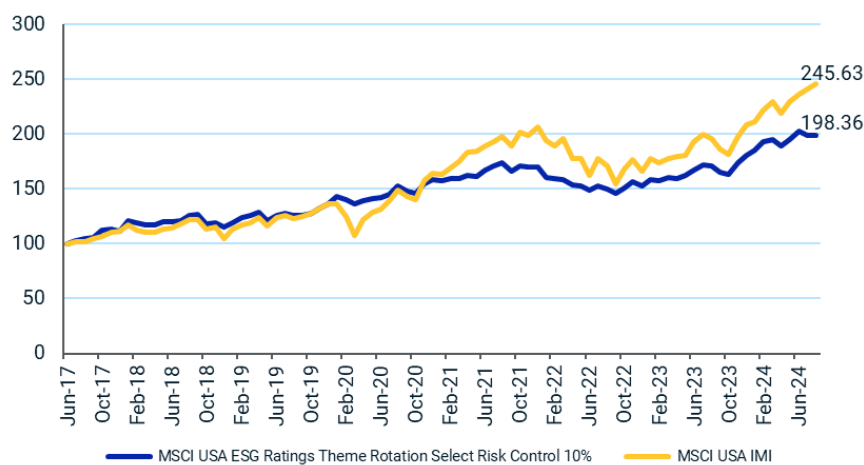
# MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% Index

The MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% Index aims to represent the performance of the MSCI USA ESG Ratings Theme Rotation Select Index while targeting an annualized volatility of 10%.

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

## Cumulative index performance

USD RETURNS JUNE 2017 – AUGUST 2024



## Annual performance (%)

YEAR	MSCI USA ESG Ratings Theme Rotation Select Risk Control 10%	MSCI USA IMI
2023	18.69	25.64
2022	-10.22	-19.61
2021	7.38	25.62
2020	15.76	20.46
2019	17.99	30.39
2018	3.43	-5.72

## Index performance

USD RETURNS (%) AUGUST 30, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since June 30, 2017
MSCI USA ESG Ratings Theme Rotation Select Risk Control 10%	-0.23	1.86	15.91	9.83	4.55	9.54	-	10.03
MSCI USA IMI	2.12	7.17	25.66	17.88	7.48	14.83	-	13.36

## Index risk and return characteristics

(%) AUGUST 30, 2024

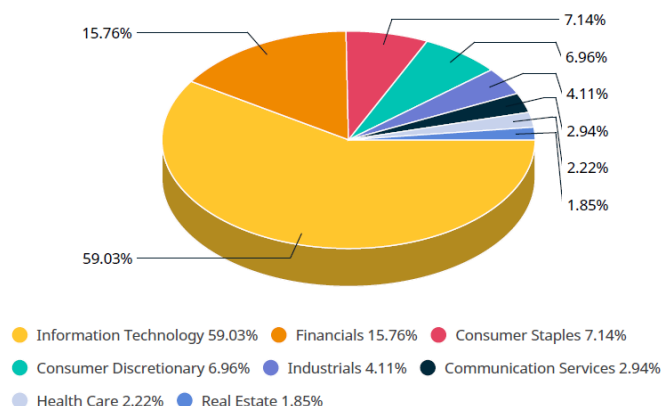
INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since June 30, 2017
MSCI USA ESG Ratings Theme Rotation Select Risk Control 10%	10.21	9.48	-	10.01
MSCI USA IMI	18.10	18.63	-	17.37

## MSCI USA ESG Ratings Theme Rotation Select

## Top 10 constituents

	Sector	Index Wt. (%)
MASTERCARD A	Financials	5.21
VISA A	Financials	5.13
COSTCO WHOLESALE CORP	Cons Staples	5.13
BROADCOM	Info Tech	4.96
MICROSOFT CORP	Info Tech	4.83
NVIDIA	Info Tech	4.78
ADOBE	Info Tech	3.71
SALESFORCE	Info Tech	3.55
ADVANCED MICRO DEVICES	Info Tech	3.48
ORACLE CORP	Info Tech	3.39
<b>Total</b>		<b>44.16</b>

## Sector Weights



## Additional information

MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% Index

Bloomberg Ticker	MXUTRRCU
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