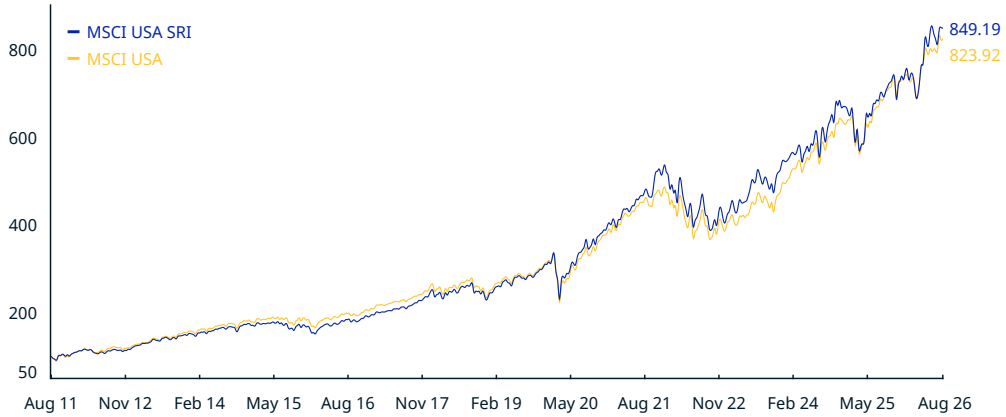
MSCI USA SRI Index (USD)

The MSCI USA SRI Index is based on the flagship MSCI USA Index, its parent index, which includes large and mid cap stocks of the US market. The Index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (AUG 2011 – AUG 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA SRI	MSCI USA
2025	12.43	17.75
2024	18.84	25.08
2023	33.42	27.10
2022	-23.23	-19.46
2021	35.80	26.97
2020	26.41	21.37
2019	33.21	31.64
2018	-1.36	-4.50
2017	24.16	21.90
2016	13.42	11.61
2015	-3.11	1.32
2014	12.43	13.36
2013	32.52	32.61
2012	11.00	16.13

INDEX PERFORMANCE — GROSS RETURNS (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI USA SRI	4.34	2.71	22.17	16.40	18.74	12.07	16.53	11.56
MSCI USA	2.76	1.78	20.02	13.04	21.11	12.32	15.35	11.02

FUNDAMENTALS (AUG 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA SRI	1.14	29.65	21.75	6.35
MSCI USA	1.10	25.80	20.06	5.69

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – AUG 31, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007	(%)	Period YYYY-MM-DD
MSCI USA SRI	0.99	4.11	15.16	15.77	18.45	16.47	0.88	0.51	0.87	0.66	51.42	2007-10-09—2009-03-09
MSCI USA	1.00	0.00	2.67	13.15	16.05	15.59	1.19	0.58	0.84	0.64	54.91	2007-10-09—2009-03-09

[1] Last 12 months [2] Based on monthly gross returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI USA SRI Index was launched on Jun 28, 2011. 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.

INDEX CHARACTERISTICS

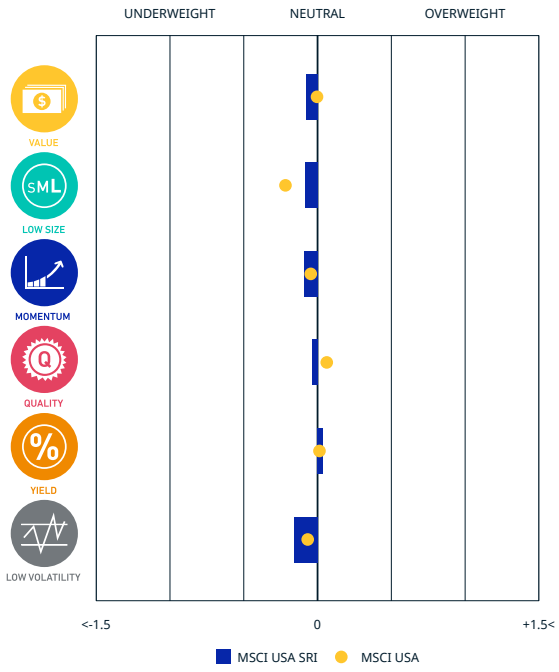
	MSCI USA SRI	MSCI USA
Number of Constituents	174	525
	Weight (%)	
Largest	13.04	7.70
Smallest	0.05	0.01
Average	0.57	0.19
Median	0.24	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	13.04	7.70	Info Tech
TESLA	6.17	1.57	Cons Discr
ADVANCED MICRO DEVICES	4.85	1.16	Info Tech
VISA A	4.03	0.96	Financials
INTEL CORP	2.48	0.59	Info Tech
LAM RESEARCH CORP	2.38	0.57	Info Tech
APPLIED MATERIALS	2.30	0.55	Info Tech
COCA COLA (THE)	2.17	0.52	Cons Staples
HOME DEPOT	2.06	0.49	Cons Discr
PALO ALTO NETWORKS	1.96	0.47	Info Tech
Total	41.44	14.59	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

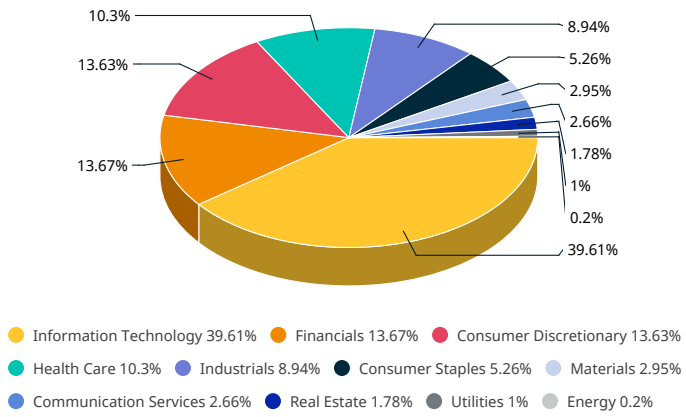
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

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. To learn more, please visit www.msci.com.

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