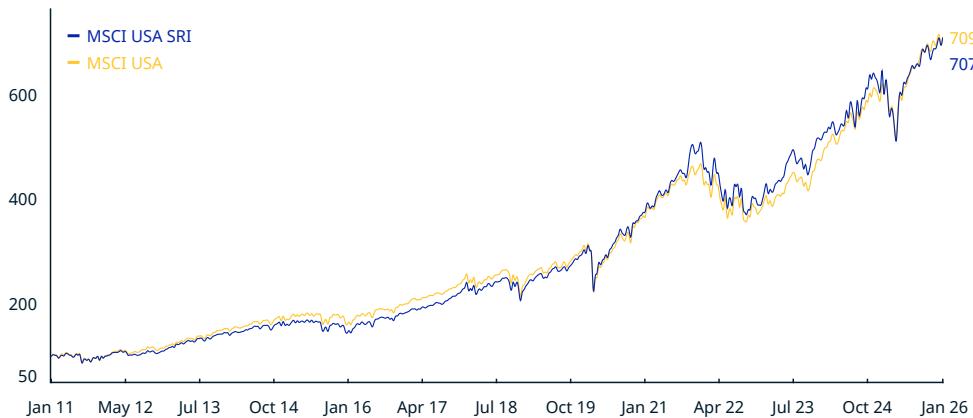


# MSCI USA SRI Index (USD)

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) (JAN 2011 – JAN 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 (%) (JAN 30, 2026)

## FUNDAMENTALS (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 Sep 28, 2007				
MSCI USA SRI	2.56	1.64	16.06	2.56	19.39	13.68	16.76	11.18	1.23	28.78	21.99	5.46
MSCI USA	1.29	1.33	15.75	1.29	21.17	14.37	15.57	10.73	1.16	27.97	22.26	5.57

## INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – 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 Sep 28, 2007	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA SRI	0.98	3.69	23.49	13.45	17.16	15.81	1.04	0.65	0.92	0.65	51.42	2007-10-09–2009-03-09
MSCI USA	1.00	0.00	2.16	11.91	15.28	15.23	1.28	0.75	0.88	0.63	54.91	2007-10-09–2009-03-09

<sup>1</sup> Last 12 months   <sup>2</sup> Based on monthly gross returns data   <sup>3</sup> 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

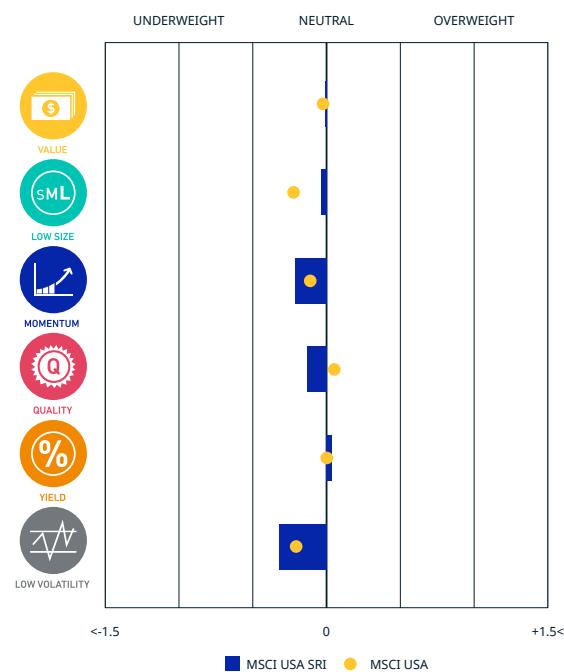
	MSCI USA SRI	MSCI USA
<b>Number of Constituents</b>	175	544
	Weight (%)	
<b>Largest</b>	14.32	7.70
<b>Smallest</b>	0.06	0.01
<b>Average</b>	0.57	0.18
<b>Median</b>	0.25	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	14.32	7.70	Info Tech
TESLA	7.93	2.02	Cons Discr
ADVANCED MICRO DEVICES	2.90	0.64	Info Tech
HOME DEPOT	2.81	0.62	Cons Discr
COCA COLA (THE)	2.31	0.51	Cons Staples
LAM RESEARCH CORP	2.22	0.49	Info Tech
APPLIED MATERIALS	1.94	0.43	Info Tech
PEPSICO	1.59	0.35	Cons Staples
INTEL CORP	1.58	0.35	Info Tech
DISNEY (WALT)	1.53	0.34	Comm Svcs
<b>Total</b>	<b>39.13</b>	<b>13.42</b>	

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



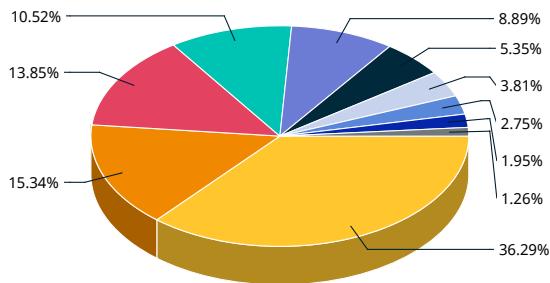
## MSCI FaCS

-  **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



- Information Technology 36.29%
- Consumer Discretionary 15.34%
- Financials 13.85%
- Health Care 10.52%
- Industrials 8.89%
- Consumer Staples 5.35%
- Communication Services 3.81%
- Materials 2.75%
- Real Estate 1.95%
- Utilities 1.26%

**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](http://www.msci.com).

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