MSCI USA Low Carbon SRI Leaders Index (USD)

The MSCI USA Low Carbon SRI Leaders Index is based on the MSCI USA Index, its parent index, and includes large and mid-cap segment of the US market. The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. Constituent selection is based on the research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Low Carbon SRI Leaders	MSCI USA
2025	18.03	17.31
2024	24.69	24.58
2023	30.12	26.49
2022	-21.77	-19.85
2021	32.37	26.45
2020	21.08	20.73
2019	32.72	30.88
2018	-3.74	-5.04
2017	21.09	21.19
2016	9.51	10.89
2015	0.62	0.69
2014	12.59	12.69
2013	34.36	31.79
2012	13.74	15.33

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI USA Low Carbon SRI Leaders	-1.53	1.79	9.76	8.91	23.02	10.68	15.60	14.10
MSCI USA	-0.99	1.31	11.21	11.24	23.00	11.13	14.86	13.80

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA Low Carbon SRI Leaders	1.12	24.63	19.29	6.15
MSCI USA	1.13	24.74	18.70	5.58

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – OCT 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Nov 30, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI USA Low Carbon SRI Leaders	1.00	2.31	12.02	14.11	16.47	15.96	1.23	0.47	0.84	0.88	34.14	2020-02-19—2020-03-23
MSCI USA	1.00	0.00	2.99	12.53	15.64	15.57	1.37	0.52	0.81	0.87	34.16	2020-02-19—2020-03-23

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

MSCI USA Low Carbon SRI Leaders Index (USD)

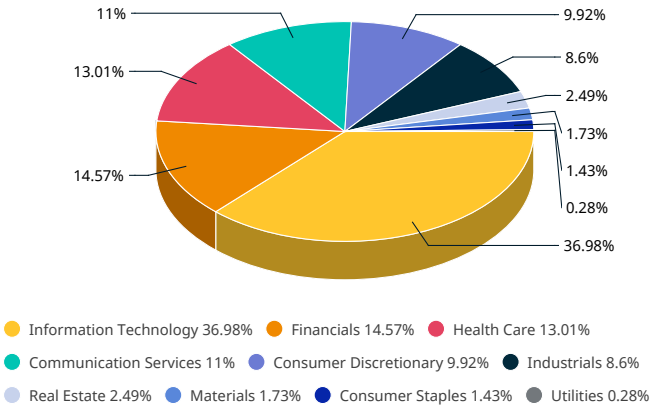
INDEX CHARACTERISTICS

	MSCI USA Low Carbon SRI Leaders	MSCI USA
Number of Constituents	229	514
	Weight (%)	
Largest	12.06	7.76
Smallest	0.03	0.01
Average	0.44	0.19
Median	0.15	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	12.06	7.21	Info Tech
MICROSOFT CORP	11.19	5.65	Info Tech
ALPHABET A	4.85	2.52	Comm Srvcs
TESLA	4.18	1.75	Cons Discr
LILLY (ELI) & COMPANY	4.15	1.74	Health Care
ALPHABET C	3.84	1.99	Comm Srvcs
ADVANCED MICRO DEVICES	3.01	1.26	Info Tech
VISA A	2.51	1.05	Financials
JOHNSON & JOHNSON	2.40	1.01	Health Care
MASTERCARD A	1.89	0.79	Financials
Total	50.08	24.99	

SECTOR WEIGHTS



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

The MSCI USA Low Carbon SRI Leaders Index was launched on Feb 27, 2018. 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

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.

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.

© 2026 MSCI Inc. All rights reserved.