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) (NOV 2010 – AUG 2025)

— MSCI USA Low Carbon SRI Leaders
— MSCI USA

697.22
664.13

ANNUAL PERFORMANCE (%)

Year	MSCI USA Low Carbon SRI Leaders	MSCI USA
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
2011	0.69	1.36

INDEX PERFORMANCE — NET RETURNS (%) (AUG 29, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI USA Low Carbon SRI Leaders	1.90	9.08	14.51	9.60	20.05	14.72	14.72	14.07
MSCI USA	1.93	9.56	16.00	10.62	19.14	13.96	13.97	13.69

FUNDAMENTALS (AUG 29, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA Low Carbon SRI Leaders	1.05	28.66	22.86	6.31
MSCI USA	1.20	27.87	22.84	5.39

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – AUG 29, 2025)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2010	(%)	Period YYYY-MM-DD
MSCI USA Low Carbon SRI Leaders	0.99	2.24	9.51	15.76	17.01	15.77	0.95	0.73	0.82	0.89	34.14	2020-02-19—2020-03-23
MSCI USA	1.00	0.00	2.07	15.01	16.23	15.58	0.94	0.71	0.79	0.86	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
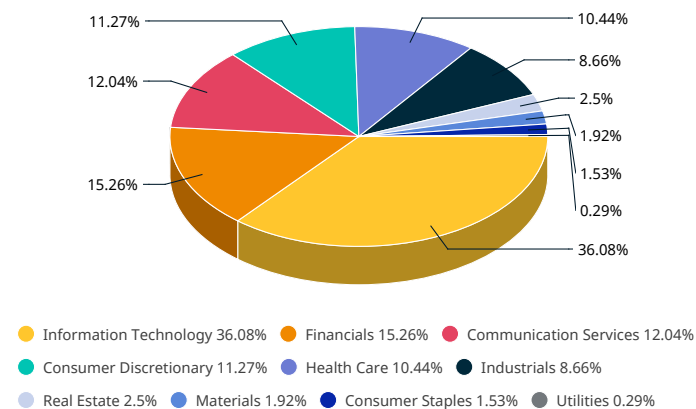
MSCI USA Low Carbon SRI Leaders Index (USD)

INDEX CHARACTERISTICS

	MSCI USA Low Carbon SRI Leaders	MSCI USA
Number of Constituents	256	544
Weight (%)		
Largest	12.27	7.54
Smallest	0.02	0.01
Average	0.39	0.18
Median	0.15	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	12.27	7.54	Info Tech
MICROSOFT CORP	11.15	6.35	Info Tech
ALPHABET A	4.99	2.20	Comm Srvcs
ALPHABET C	4.22	1.86	Comm Srvcs
TESLA	3.90	1.72	Cons Discr
VISA A	2.42	1.07	Financials
LILLY (ELI) & COMPANY	2.38	1.05	Health Care
MASTERCARD A	2.05	0.90	Financials
JOHNSON & JOHNSON	1.72	0.76	Health Care
HOME DEPOT	1.63	0.72	Cons Discr
Total	46.73	24.16	

SECTOR WEIGHTS

- Information Technology 36.08%
- Financials 15.26%
- Communication Services 12.04%
- Consumer Discretionary 11.27%
- Health Care 10.44%
- Industrials 8.66%
- Real Estate 2.5%
- Materials 1.92%
- Consumer Staples 1.53%
- Utilities 0.29%

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.