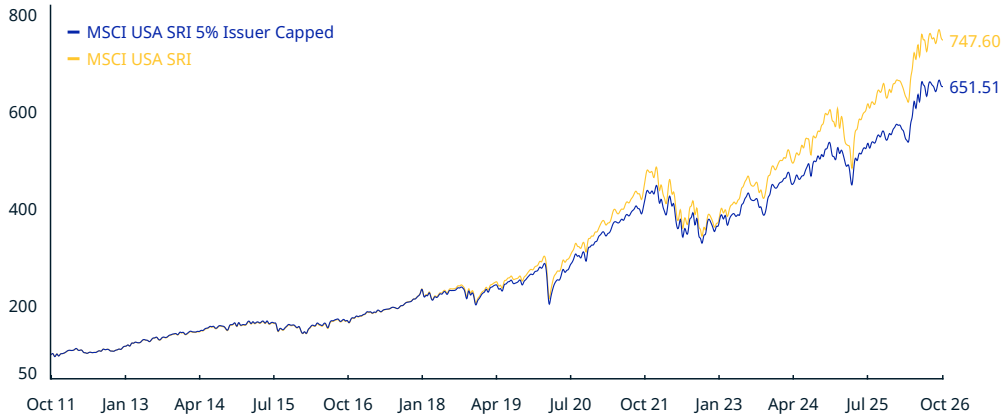
MSCI USA SRI 5% Issuer Capped Index (USD)

The MSCI USA SRI 5% Issuer Capped Index is based on MSCI USA SRI, it's 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 a capped version of the MSCI USA SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. 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 — NET RETURNS (USD) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA SRI 5% Issuer Capped	MSCI USA SRI
2025	9.66	12.01
2024	12.82	18.37
2023	25.55	32.79
2022	-19.67	-23.57
2021	32.49	35.27
2020	23.48	25.81
2019	30.07	32.46
2018	-3.54	-1.90
2017	22.49	23.40
2016	12.59	12.64
2015	-3.81	-3.69
2014	11.84	11.79
2013	32.31	31.73
2012	10.57	10.23

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI USA SRI 5% Issuer Capped	-0.28	3.26	17.04	17.14	18.88	8.83	14.52	10.12
MSCI USA SRI	-1.04	3.67	14.29	15.40	20.77	9.88	16.15	10.81

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA SRI 5% Issuer Capped	1.25	28.54	20.77	5.85
MSCI USA SRI	1.16	29.22	20.46	6.33

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – OCT 30, 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 5% Issuer Capped	0.99	2.50	17.94	14.53	17.05	16.19	0.96	0.36	0.77	0.58	53.29	2007-10-09—2009-03-09
MSCI USA SRI	1.00	0.00	14.80	15.27	17.50	16.44	1.03	0.41	0.85	0.62	51.93	2007-10-09—2009-03-09

[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 SRI 5% Issuer Capped Index (USD)

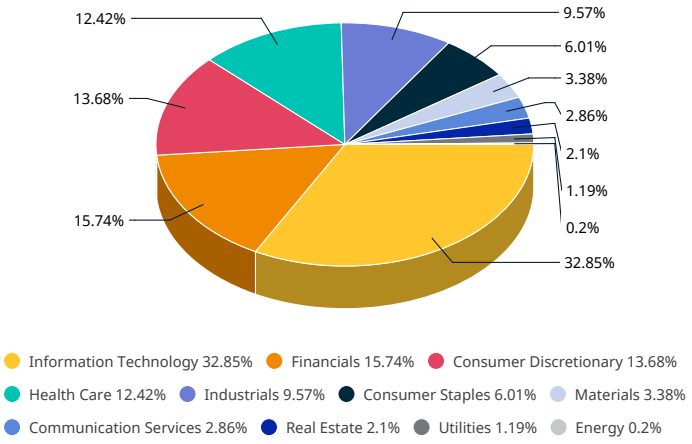
INDEX CHARACTERISTICS

	MSCI USA SRI 5% Issuer Capped	MSCI USA SRI
Number of Constituents	163	163
	Weight (%)	
Largest	5.73	12.50
Smallest	0.05	0.05
Average	0.61	0.61
Median	0.29	0.26

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TESLA	5.73	7.31	Cons Discr
ADVANCED MICRO DEVICES	5.45	5.26	Info Tech
VISA A	4.92	4.38	Financials
NVIDIA	4.73	12.50	Info Tech
COCA COLA (THE)	2.61	2.33	Cons Staples
HOME DEPOT	2.35	2.10	Cons Discr
APPLIED MATERIALS	2.22	1.98	Info Tech
LAM RESEARCH CORP	2.14	1.91	Info Tech
PALO ALTO NETWORKS	2.14	1.90	Info Tech
INTEL CORP	2.07	1.85	Info Tech
Total	34.37	41.51	

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 SRI 5% Issuer Capped Index was launched on May 12, 2016. 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

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