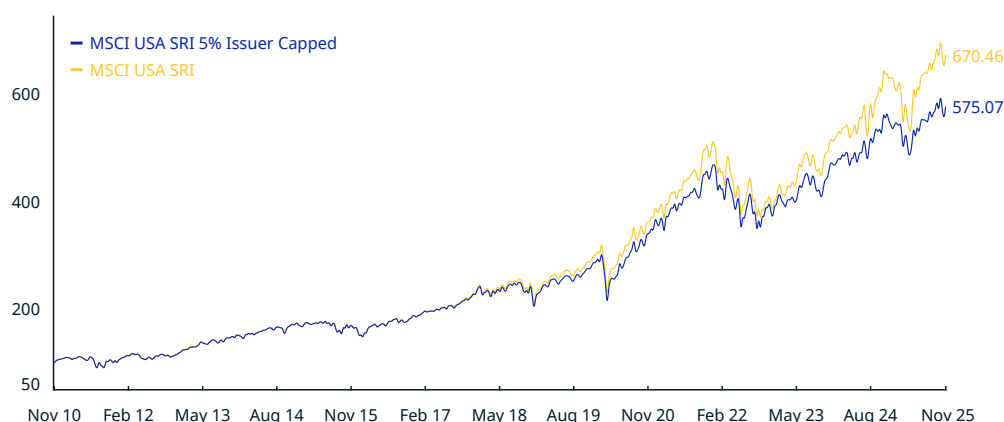


# MSCI USA SRI 5% Issuer Capped Index (USD)

The MSCI USA SRI 5% Issuer Capped Index is based on MSCI USA SRI, 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 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) (NOV 2010 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA SRI 5% Issuer Capped	MSCI USA SRI
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
2011	-0.87	0.07

## INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI USA SRI 5% Issuer Capped	-1.13	2.42	2.43	8.52	12.85	11.15	13.10	9.64
MSCI USA SRI	-2.54	3.15	5.60	10.23	17.30	13.21	14.85	10.42

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.39	26.20	20.68	4.72
1.20	28.50	21.87	5.33

## INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – NOV 28, 2025)

	Beta	Tracking Error (%)	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 5% Issuer Capped	0.99	2.52	22.34	14.11	16.40	15.70	0.59	0.54	0.72	0.56	53.29	2007-10-09–2009-03-09
MSCI USA SRI	1.00	0.00	23.49	14.70	17.18	15.98	0.84	0.63	0.81	0.61	51.93	2007-10-09–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> 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)

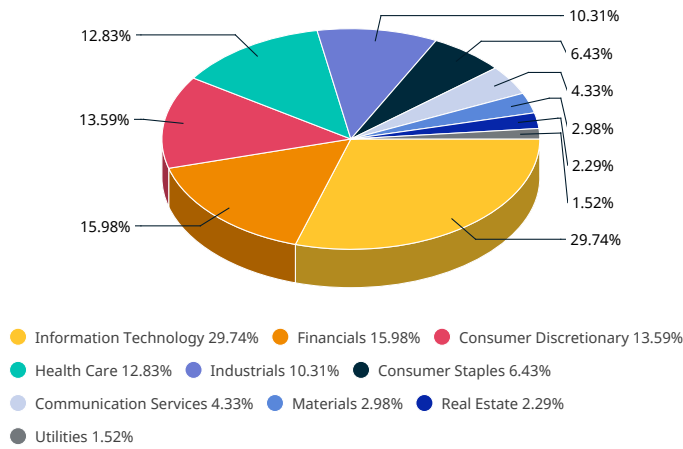
INDEX CHARACTERISTICS

	MSCI USA SRI 5% Issuer Capped	MSCI USA SRI
Number of Constituents	176	176
Weight (%)		
Largest	5.06	13.76
Smallest	0.06	0.05
Average	0.57	0.57
Median	0.30	0.26

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TESLA	5.06	8.22	Cons Discr
NVIDIA	4.62	13.76	Info Tech
HOME DEPOT	3.22	2.78	Cons Discr
ADVANCED MICRO DEVICES	3.20	2.76	Info Tech
COCA COLA (THE)	2.71	2.34	Cons Staples
PEPSICO	1.84	1.59	Cons Staples
AMERICAN EXPRESS	1.84	1.59	Financials
APPLIED MATERIALS	1.82	1.57	Info Tech
LAM RESEARCH CORP	1.78	1.54	Info Tech
DISNEY (WALT)	1.70	1.47	Comm Svcs
Total	27.80	37.64	

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

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](https://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>.

© 2025 MSCI Inc. All rights reserved.

