

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) (MAY 2011 – MAY 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 (%) (MAY 29, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Sep 28, 2007 |
|-------------------------------|------|-------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI USA SRI 5% Issuer Capped | 6.15 | 11.08 | 24.68 | 13.91 | 17.83 | 11.03 | 14.47 | 10.20 | |
| MSCI USA SRI | 6.36 | 11.74 | 27.18 | 13.15 | 20.20 | 13.11 | 16.26 | 10.95 | |

FUNDAMENTALS (MAY 29, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.33 | 27.57 | 21.73 | 5.34 |
| 1.20 | 29.49 | 22.48 | 5.98 |

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – MAY 29, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | 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 | 2.50 | 21.41 | 15.09 | 17.37 | 16.02 | 0.86 | 0.49 | 0.78 | 0.58 | 53.29 | 2007-10-09–2009-03-09 |
| MSCI USA SRI | 1.00 | 0.00 | 22.81 | 15.53 | 18.12 | 16.28 | 0.97 | 0.58 | 0.87 | 0.63 | 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

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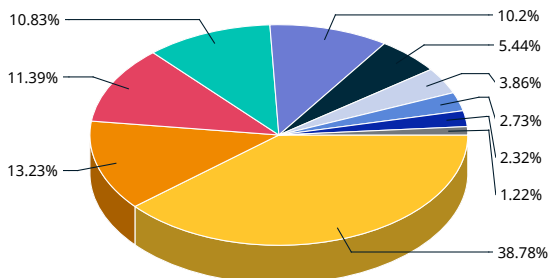
INDEX CHARACTERISTICS

| | MSCI USA SRI 5% Issuer Capped | MSCI USA SRI |
|-------------------------------|-------------------------------|--------------|
| Number of Constituents | 172 | 172 |
| Weight (%) | | |
| Largest | 6.55 | 14.41 |
| Smallest | 0.05 | 0.05 |
| Average | 0.58 | 0.58 |
| Median | 0.27 | 0.23 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------------|----------------------|--------------|
| ADVANCED MICRO DEVICES | 6.55 | 5.68 | Info Tech |
| NVIDIA | 5.15 | 14.41 | Info Tech |
| TESLA | 4.78 | 7.41 | Cons Discr |
| INTEL CORP | 4.04 | 3.51 | Info Tech |
| LAM RESEARCH CORP | 3.11 | 2.70 | Info Tech |
| APPLIED MATERIALS | 2.78 | 2.41 | Info Tech |
| COCA COLA (THE) | 2.52 | 2.18 | Cons Staples |
| HOME DEPOT | 2.46 | 2.14 | Cons Discr |
| TEXAS INSTRUMENTS | 2.16 | 1.88 | Info Tech |
| PALO ALTO NETWORKS | 1.77 | 1.54 | Info Tech |
| Total | 35.33 | 43.87 | |

SECTOR WEIGHTS



- Information Technology 38.78%
- Financials 13.23%
- Consumer Discretionary 11.39%
- Industrials 10.83%
- Health Care 10.2%
- Consumer Staples 5.44%
- Communication Services 3.86%
- Materials 2.73%
- Real Estate 2.32%
- Utilities 1.22%

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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