

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

The MSCI World SRI 5% Issuer Capped Index captures large and mid cap stocks across 23 Developed Markets (DM) countries\*. 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 World 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 2009 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World SRI 5% Issuer Capped	MSCI World SRI
2023	25.00	27.83
2022	-21.43	-22.50
2021	25.22	27.04
2020	18.63	19.86
2019	28.81	29.76
2018	-7.18	-6.72
2017	23.54	23.64
2016	7.67	7.69
2015	-1.58	-1.58
2014	3.91	3.91
2013	27.39	27.39
2012	13.25	13.25
2011	-5.52	-5.52
2010	10.63	10.63

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI World SRI 5% Issuer Capped	2.62	0.49	17.56	3.34	4.98	12.13	9.03	6.81
MSCI World SRI	3.16	0.49	18.66	4.24	6.02	13.16	9.63	7.16

## INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – MAY 31, 2024)

	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 World SRI 5% Issuer Capped	1.00	0.78	26.06	18.61	18.30	15.15	0.20	0.60	0.55	0.41	55.93	2007-10-31–2009-03-09
MSCI World SRI	1.00	0.00	21.83	18.63	18.18	15.09	0.25	0.66	0.59	0.43	55.95	2007-10-31–2009-03-09

<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 World SRI 5% Issuer Capped Index (USD)

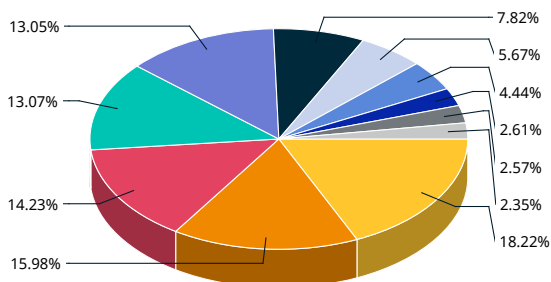
## INDEX CHARACTERISTICS

	MSCI World SRI 5% Issuer Capped	MSCI World SRI
<b>Number of Constituents</b>	394	394
<b>Weight (%)</b>		
<b>Largest</b>	5.08	17.90
<b>Smallest</b>	0.01	0.01
<b>Average</b>	0.25	0.25
<b>Median</b>	0.12	0.10

## TOP 10 CONSTITUENTS

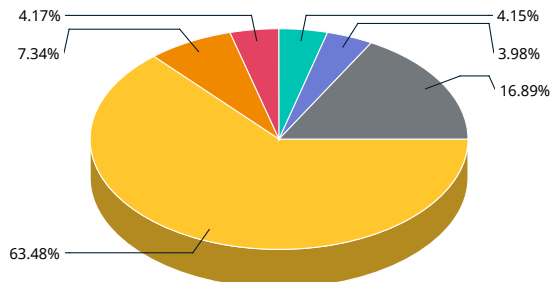
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	5.08	17.90	Info Tech
TESLA	US	3.60	3.11	Cons Discr
NOVO NORDISK B	DK	3.11	2.69	Health Care
ASML HLDG	NL	2.69	2.33	Info Tech
HOME DEPOT	US	2.35	2.04	Cons Discr
COCA COLA (THE)	US	1.82	1.58	Cons Staples
PEPSICO	US	1.68	1.45	Cons Staples
LINDE (NEW)	US	1.49	1.29	Materials
ADOBE	US	1.42	1.23	Info Tech
DISNEY (WALT)	US	1.34	1.16	Comm Svcs
<b>Total</b>		<b>24.59</b>	<b>34.77</b>	

## SECTOR WEIGHTS



- Financials 18.22%
- Information Technology 15.98%
- Health Care 14.23%
- Industrials 13.07%
- Consumer Discretionary 13.05%
- Consumer Staples 7.82%
- Materials 5.67%
- Communication Services 4.44%
- Real Estate 2.61%
- Utilities 2.57%
- Energy 2.35%

## COUNTRY WEIGHTS



- United States 63.48%
- Japan 7.34%
- Canada 4.17%
- United Kingdom 4.15%
- Denmark 3.98%
- Other 16.89%

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

\*DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World 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 is a leading provider of critical decision support tools and services for the global investment community. With over 45 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](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.