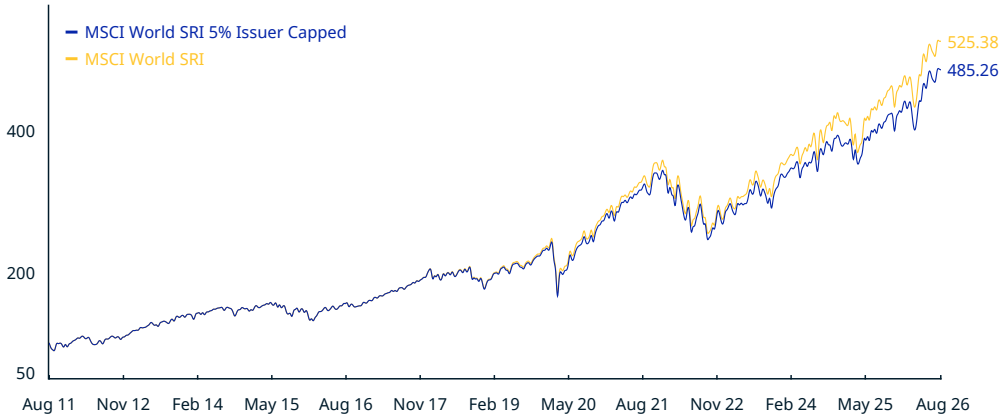
MSCI World SRI 5% Issuer Capped Index (USD)

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) (AUG 2011 – AUG 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World SRI 5% Issuer Capped	MSCI World SRI
2025	13.48	13.98
2024	10.66	13.94
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

INDEX PERFORMANCE — NET RETURNS (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI World SRI 5% Issuer Capped	3.60	3.70	19.98	14.50	15.33	8.54	12.11	7.84
MSCI World SRI	3.94	3.66	20.23	14.42	16.91	9.49	13.00	8.29

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – AUG 31, 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 World SRI 5% Issuer Capped	1.00	1.26	19.92	14.12	16.85	15.40	0.76	0.36	0.66	0.45	55.93	2007-10-31—2009-03-09
MSCI World SRI	1.00	0.00	17.38	14.26	16.96	15.40	0.85	0.41	0.72	0.47	55.95	2007-10-31—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 World SRI 5% Issuer Capped Index (USD)

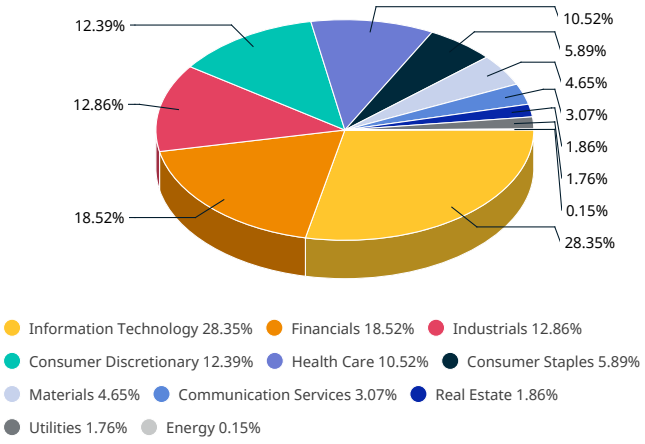
INDEX CHARACTERISTICS

	MSCI World SRI 5% Issuer Capped	MSCI World SRI
Number of Constituents	384	384
	Weight (%)	
Largest	4.68	9.32
Smallest	0.01	0.01
Average	0.26	0.26
Median	0.12	0.11

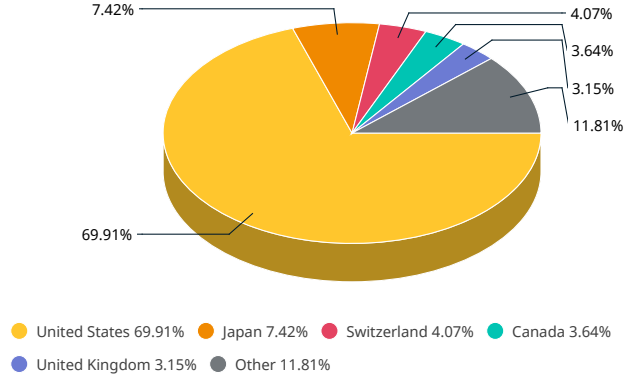
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	4.68	9.32	Info Tech
TESLA	US	4.26	4.41	Cons Discr
ADVANCED MICRO DEVICES	US	3.66	3.47	Info Tech
VISA A	US	3.04	2.88	Financials
INTEL CORP	US	1.87	1.78	Info Tech
LAM RESEARCH CORP	US	1.79	1.70	Info Tech
ASML HLDG	NL	1.74	1.65	Info Tech
APPLIED MATERIALS	US	1.73	1.64	Info Tech
COCA COLA (THE)	US	1.64	1.55	Cons Staples
HOME DEPOT	US	1.56	1.47	Cons Discr
Total		25.97	29.87	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

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