

# MSCI World Low Carbon SRI Leaders Index (USD)

The MSCI World Low Carbon SRI Leaders Index is based on the MSCI World Index, its parent index, and includes large and mid-cap stocks across 23 Developed Markets (DM) countries\*. The index aims to represent the performance of companies that have low carbon transition risk than that of the broad market and have high Environmental, Social and Governance (ESG) performance. The Index excludes companies whose products have negative social or environmental impacts. Constituent selection is based on the 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 World Low Carbon SRI Leaders	MSCI World
2025	19.77	21.09
2024	19.75	18.67
2023	26.73	23.79
2022	-20.92	-18.14
2021	25.51	21.82
2020	17.07	15.90
2019	29.21	27.67
2018	-7.82	-8.71
2017	21.73	22.40
2016	5.94	7.51
2015	0.95	-0.87
2014	4.63	4.94
2013	28.83	26.68
2012	16.14	15.83

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr	
MSCI World Low Carbon SRI Leaders	4.33	7.79	23.96	7.51	21.00	11.62	13.10	11.69
MSCI World	4.55	7.28	27.49	10.49	21.89	11.96	13.09	11.48

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.40	25.22	20.42	4.73
1.53	24.74	19.60	4.14

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Low Carbon SRI Leaders	1.00	1.92	11.48	14.18	16.29	15.30	1.09	0.55	0.73	0.73	33.72	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	12.66	15.19	14.89	1.27	0.60	0.75	0.73	34.03	2020-02-12–2020-03-23

<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

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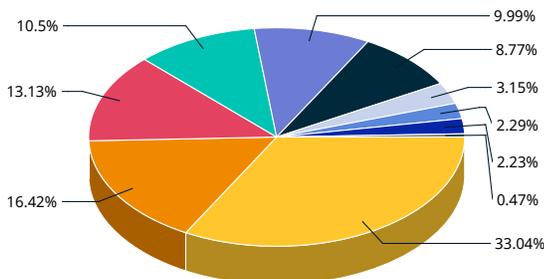
## INDEX CHARACTERISTICS

	MSCI World Low Carbon SRI Leaders	MSCI World
<b>Number of Constituents</b>	632	1,308
	Weight (%)	
<b>Largest</b>	10.94	5.64
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.16	0.08
<b>Median</b>	0.05	0.03

## TOP 10 CONSTITUENTS

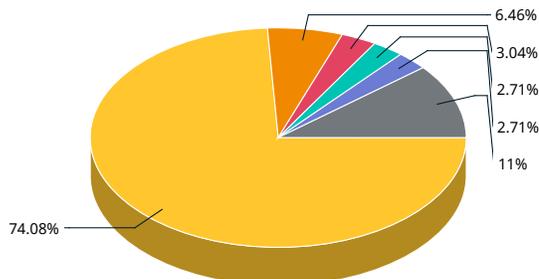
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	10.94	5.64	Info Tech
MICROSOFT CORP	7.86	3.50	Info Tech
ALPHABET A	5.47	2.44	Comm Svcs
ALPHABET C	4.53	2.02	Comm Svcs
TESLA	3.05	1.36	Cons Discr
LILLY (ELI) & COMPANY	2.20	0.98	Health Care
ADVANCED MICRO DEVICES	2.08	0.92	Info Tech
VISA A	1.36	0.61	Financials
JOHNSON & JOHNSON	1.34	0.60	Health Care
INTEL CORP	1.28	0.57	Info Tech
<b>Total</b>	<b>40.10</b>	<b>18.62</b>	

## SECTOR WEIGHTS



- Information Technology 33.04%
- Financials 16.42%
- Communication Services 13.13%
- Industrials 10.5%
- Health Care 9.99%
- Consumer Discretionary 8.77%
- Materials 3.15%
- Real Estate 2.29%
- Consumer Staples 2.23%
- Utilities 0.47%

## COUNTRY WEIGHTS



- United States 74.08%
- Japan 6.46%
- Canada 3.04%
- Switzerland 2.71%
- United Kingdom 2.71%
- Other 11%

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

\* Developed Markets 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 Low Carbon SRI Leaders Index was launched on Feb 27, 2018. 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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