

# 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) (NOV 2010 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Low Carbon SRI Leaders	MSCI World
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
2011	-5.72	-5.54

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World Low Carbon SRI Leaders	3.47	9.96	28.33	9.96	9.46	13.30	10.01	10.87	
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	9.39	10.30	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.57	25.81	20.89	4.27
1.82	21.97	18.72	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – MAR 29, 2024)

	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	0.99	1.67	16.45	17.87	18.22	15.00	0.45	0.67	0.62	0.71	33.72	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	17.04	18.07	14.91	0.42	0.61	0.58	0.67	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

## MSCI World Low Carbon SRI Leaders Index (USD)

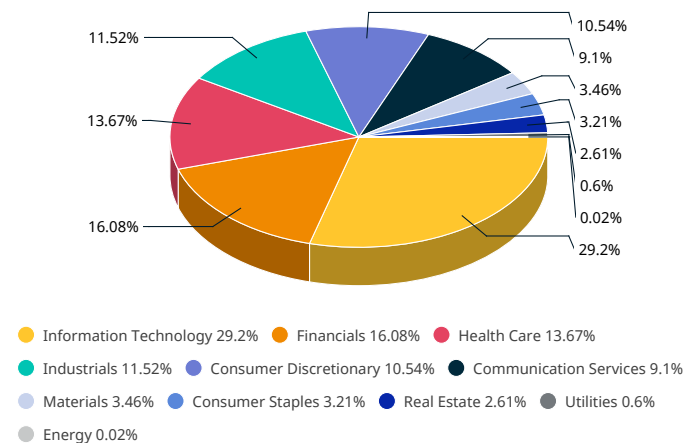
### INDEX CHARACTERISTICS

	MSCI World Low Carbon SRI Leaders	MSCI World
<b>Number of Constituents</b>	669	1,465
	<b>Weight (%)</b>	
<b>Largest</b>	9.53	4.57
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.15	0.07
<b>Median</b>	0.05	0.02

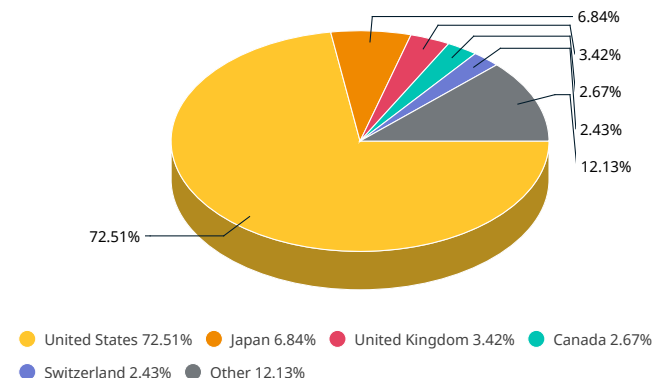
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	9.53	4.57	Info Tech
NVIDIA	US	7.47	3.44	Info Tech
ALPHABET A	US	2.99	1.37	Comm Svcs
ALPHABET C	US	2.63	1.21	Comm Svcs
LILLY (ELI) & COMPANY	US	2.10	0.97	Health Care
TESLA	US	1.68	0.77	Cons Discr
VISA A	US	1.48	0.68	Financials
NOVO NORDISK B	DK	1.39	0.64	Health Care
MASTERCARD A	US	1.35	0.62	Financials
ASML HLDG	NL	1.30	0.60	Info Tech
<b>Total</b>		<b>31.93</b>	<b>14.87</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



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.

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