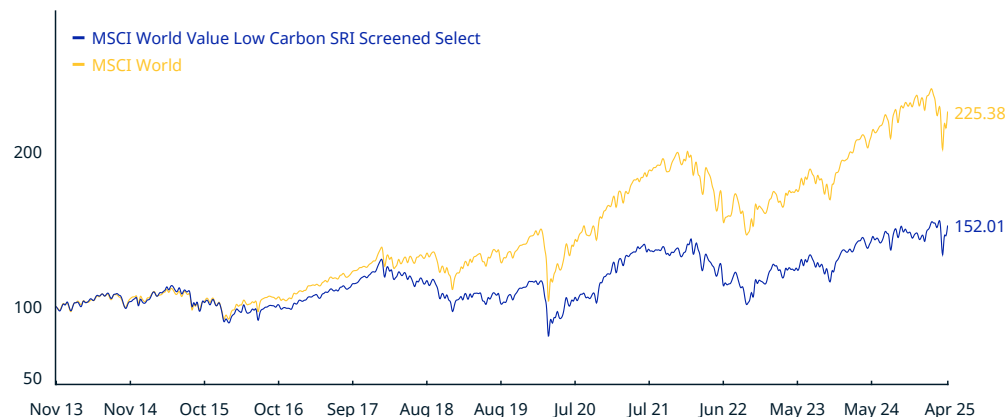# MSCI World Value Low Carbon SRI Screened Select Index (USD)

MSCI World Value Low Carbon SRI Screened Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Value factor.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (USD) (NOV 2013 – APR 2025)

— MSCI World Value Low Carbon SRI Screened Select
— MSCI World

225.38
152.01

ANNUAL PERFORMANCE (%)

Year	MSCI World Value Low Carbon SRI Screened Select	MSCI World
2024	4.47	17.00
2023	19.44	21.77
2022	-17.57	-19.46
2021	14.35	20.14
2020	4.92	14.06
2019	16.73	25.19
2018	-18.71	-10.44
2017	20.67	20.11
2016	-0.67	5.32
2015	-1.28	-2.74
2014	1.57	2.93

INDEX PERFORMANCE — PRICE RETURNS (%) (APR 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Value Low Carbon SRI Screened Select	1.47	1.52	9.42	5.90	7.02	9.69	3.20	3.73
MSCI World	0.74	-4.72	10.60	-1.41	9.35	12.23	7.47	7.37

FUNDAMENTALS (APR 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Value Low Carbon SRI Screened Select	2.95	12.75	11.23	1.53
MSCI World	1.86	21.23	18.09	3.32

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World Value Low Carbon SRI Screened Select	0.96	5.08	62.21	17.02	16.29	15.52	0.23	0.49	0.15	0.20	40.49	2018-01-26—2020-03-23
MSCI World	1.00	0.00	2.39	15.88	15.75	15.07	0.37	0.65	0.42	0.44	34.20	2020-02-12—2020-03-23

[1] Last 12 months　[2] Based on monthly price returns data　[3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI

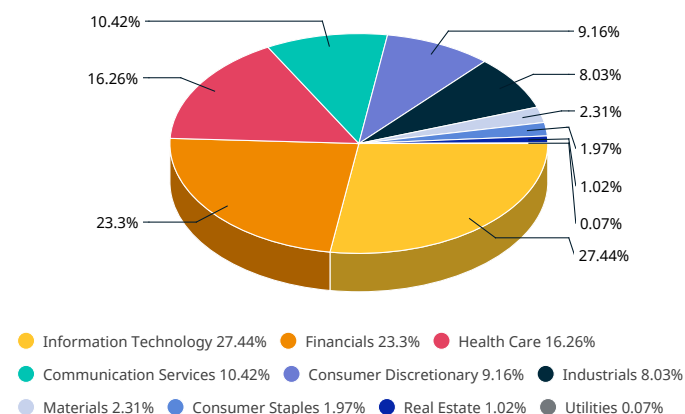# MSCI World Value Low Carbon SRI Screened Select Index (USD)

INDEX CHARACTERISTICS

	MSCI World Value Low Carbon SRI Screened Select	MSCI World
Number of Constituents	254	1,352
Weight (%)		
Largest	2.86	4.66
Smallest	0.05	0.00
Average	0.39	0.07
Median	0.19	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	2.86	3.89	Info Tech
APPLE	US	2.69	4.66	Info Tech
VERIZON COMMUNICATIONS	US	2.46	0.27	Comm Srvcs
AT&T	US	2.43	0.29	Comm Srvcs
TOYOTA MOTOR CORP	JP	2.36	0.26	Cons Discr
HSBC HOLDINGS (GB)	GB	2.30	0.29	Financials
CISCO SYSTEMS	US	2.16	0.34	Info Tech
QUALCOMM	US	1.99	0.24	Info Tech
MICROSOFT CORP	US	1.93	4.07	Info Tech
COMCAST CORP A (NEW)	US	1.83	0.19	Comm Srvcs
Total		23.01	14.50	

SECTOR WEIGHTS

- Information Technology 27.44%
- Financials 23.3%
- Health Care 16.26%
- Communication Services 10.42%
- Consumer Discretionary 9.16%
- Industrials 8.03%
- Materials 2.31%
- Consumer Staples 1.97%
- Real Estate 1.02%
- Utilities 0.07%

COUNTRY WEIGHTS

- United States 40.69%
- Japan 18.69%
- United Kingdom 8.82%
- France 7.24%
- Germany 4.86%
- Other 19.7%
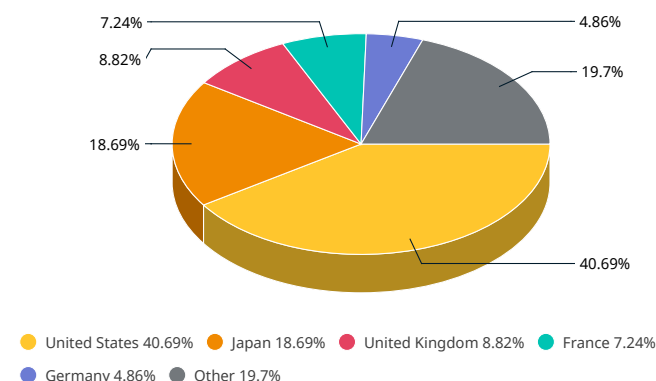
* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World Value Low Carbon SRI Screened Select Index was launched on Jan 23, 2023. 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.