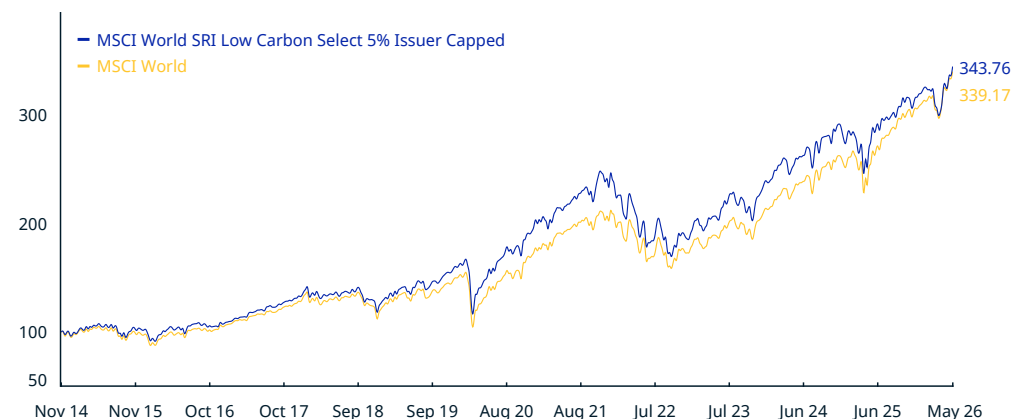


# MSCI World SRI Low Carbon Select 5% Issuer Capped Index (USD)

The MSCI World SRI Low Carbon Select 5% Issuer Capped Index captures large and mid-cap representation across 23 Developed Markets (DM) countries\*. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. 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) (NOV 2014 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Low Carbon Select 5% Issuer Capped	MSCI World
2025	14.03	21.09
2024	16.05	18.67
2023	29.16	23.79
2022	-24.53	-18.14
2021	24.75	21.82
2020	23.25	15.90
2019	29.81	27.67
2018	-7.34	-8.71
2017	23.77	22.40
2016	5.19	7.51
2015	2.80	-0.87

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	
MSCI World SRI Low Carbon Select 5% Issuer Capped	5.33	6.69	19.88	8.66	18.45	9.76	12.66	11.32	
MSCI World	4.55	7.28	27.49	10.49	21.89	11.96	13.09	11.19	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.54	25.89	20.82	4.54
1.53	24.74	19.60	4.14

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World SRI Low Carbon Select 5% Issuer Capped	1.03	3.05	12.90	14.77	17.32	15.71	0.91	0.43	0.69	0.64	32.43	2021-11-04–2022-10-12
MSCI World	1.00	0.00	2.30	12.66	15.19	14.89	1.27	0.60	0.75	0.66	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 SRI Low Carbon Select 5% Issuer Capped Index (USD)

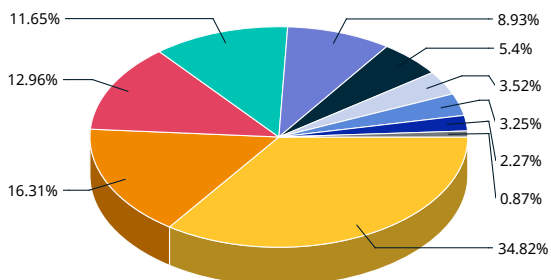
## INDEX CHARACTERISTICS

	MSCI World SRI Low Carbon Select 5% Issuer Capped	MSCI World
<b>Number of Constituents</b>	375	1,308
<b>Weight (%)</b>		
<b>Largest</b>	5.34	5.64
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.27	0.08
<b>Median</b>	0.10	0.03

## TOP 10 CONSTITUENTS

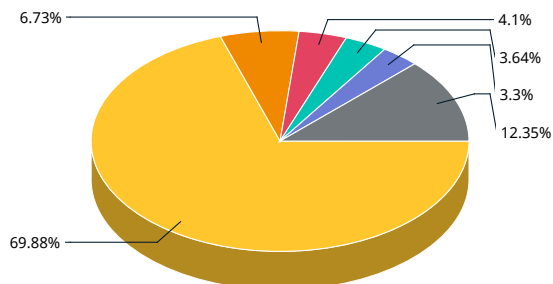
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.34	5.64	Info Tech
MICROSOFT CORP	US	5.31	3.50	Info Tech
TESLA	US	4.96	1.36	Cons Discr
ADVANCED MICRO DEVICES	US	4.07	0.92	Info Tech
ASML HLDG	NL	3.04	0.69	Info Tech
INTEL CORP	US	2.51	0.57	Info Tech
CATERPILLAR	US	1.99	0.45	Industrials
LAM RESEARCH CORP	US	1.94	0.44	Info Tech
APPLIED MATERIALS	US	1.73	0.39	Info Tech
COCA COLA (THE)	US	1.56	0.36	Cons Staples
<b>Total</b>		<b>32.44</b>	<b>14.32</b>	

## SECTOR WEIGHTS



- Information Technology 34.82%
- Financials 16.31%
- Industrials 12.96%
- Consumer Discretionary 11.65%
- Health Care 8.93%
- Consumer Staples 5.4%
- Communication Services 3.52%
- Materials 3.25%
- Real Estate 2.27%
- Utilities 0.87%

## COUNTRY WEIGHTS



- United States 69.88%
- Japan 6.73%
- Canada 4.1%
- Netherlands 3.64%
- France 3.3%
- Other 12.35%

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

The MSCI World SRI Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 2020. 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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

