

# 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 – APR 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 (%) (APR 30, 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	9.90	1.06	21.19	3.16	16.46	8.92	12.23	10.90	
MSCI World	9.59	3.36	29.16	5.68	19.70	11.29	12.65	10.84	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.58	25.32	20.08	4.31
1.56	24.39	19.36	4.00

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – APR 30, 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	3.06	12.90	14.61	17.20	15.65	0.80	0.39	0.67	0.61	32.43	2021-11-04–2022-10-12
MSCI World	1.00	0.00	2.30	12.64	15.11	14.85	1.12	0.56	0.72	0.64	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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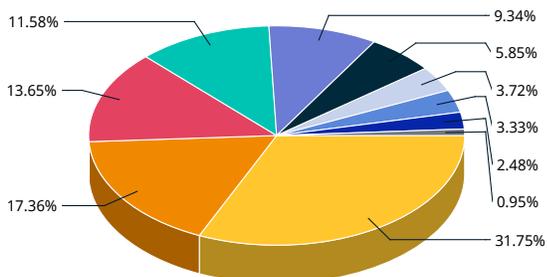
## INDEX CHARACTERISTICS

	MSCI World SRI Low Carbon Select 5% Issuer Capped	MSCI World
<b>Number of Constituents</b>	375	1,310
	Weight (%)	
<b>Largest</b>	5.31	5.57
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.27	0.08
<b>Median</b>	0.11	0.03

## TOP 10 CONSTITUENTS

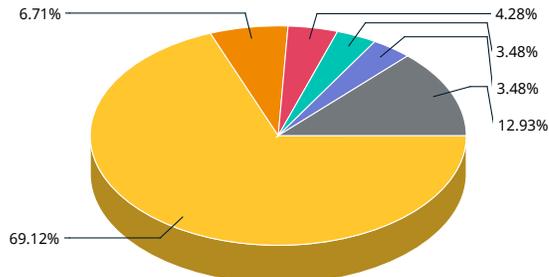
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.31	5.57	Info Tech
MICROSOFT CORP	US	5.05	3.31	Info Tech
TESLA	US	4.57	1.24	Cons Discr
ADVANCED MICRO DEVICES	US	2.94	0.66	Info Tech
ASML HLDG	NL	2.83	0.64	Info Tech
INTEL CORP	US	2.17	0.49	Info Tech
CATERPILLAR	US	2.12	0.48	Industrials
HOME DEPOT	US	1.67	0.38	Cons Discr
LAM RESEARCH CORP	US	1.65	0.37	Info Tech
COCA COLA (THE)	US	1.64	0.37	Cons Staples
<b>Total</b>		<b>29.96</b>	<b>13.50</b>	

## SECTOR WEIGHTS



- Information Technology 31.75%
- Financials 17.36%
- Industrials 13.65%
- Consumer Discretionary 11.58%
- Health Care 9.34%
- Consumer Staples 5.85%
- Communication Services 3.72%
- Materials 3.33%
- Real Estate 2.48%
- Utilities 0.95%

## COUNTRY WEIGHTS



- United States 69.12%
- Japan 6.71%
- Canada 4.28%
- Netherlands 3.48%
- France 3.48%
- Other 12.93%

\* 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

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