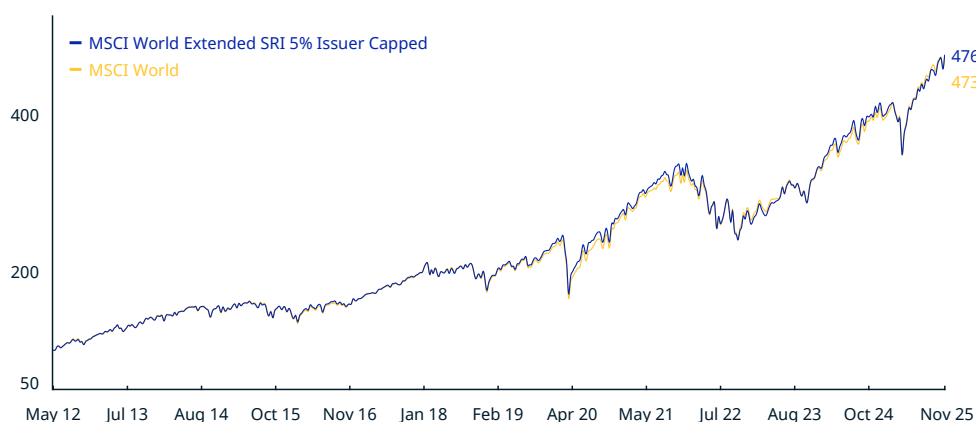


# MSCI World Extended SRI 5% Issuer Capped Index (USD)

The MSCI World Extended SRI 5% Issuer Capped Index captures large and mid-cap stocks across 23 Developed Markets (DM) countries\* of the world. The Index is a benchmark for investors seeking exposure to companies with strong sustainability profiles while avoiding products whose social or environmental impact is considered to be negative by values investors. The index is a capped version of the MSCI World Extended SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. The index is part of the MSCI Global Socially Responsible Investment (SRI) Index series. 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) (MAY 2012 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Extended SRI 5% Issuer Capped	MSCI World
2024	19.29	18.67
2023	27.23	23.79
2022	-22.01	-18.14
2021	22.57	21.82
2020	16.30	15.90
2019	28.21	27.67
2018	-7.71	-8.71
2017	22.34	22.40
2016	7.10	7.51
2015	-0.65	-0.87
2014	5.90	4.94
2013	26.63	26.68

## INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Extended SRI 5% Issuer Capped	0.99	7.24	15.84	19.48	19.89	12.45	11.90	12.25	
MSCI World	0.28	5.58	16.99	20.12	19.11	12.90	11.88	12.21	

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.59	24.24	20.00	4.13
1.58	24.23	20.25	3.93

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Extended SRI 5% Issuer Capped	1.00	1.54	21.30	12.78	15.20	14.86	1.12	0.65	0.69	0.79	33.32	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	11.99	14.46	14.73	1.13	0.70	0.69	0.79	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 Extended SRI 5% Issuer Capped Index (USD)

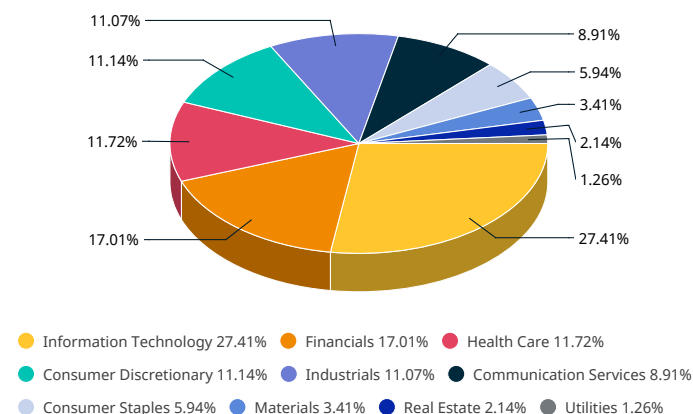
### INDEX CHARACTERISTICS

	MSCI World Extended SRI 5% Issuer Capped	MSCI World
<b>Number of Constituents</b>	634	1,321
	<b>Weight (%)</b>	
<b>Largest</b>	4.34	5.23
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.16	0.08
<b>Median</b>	0.06	0.03

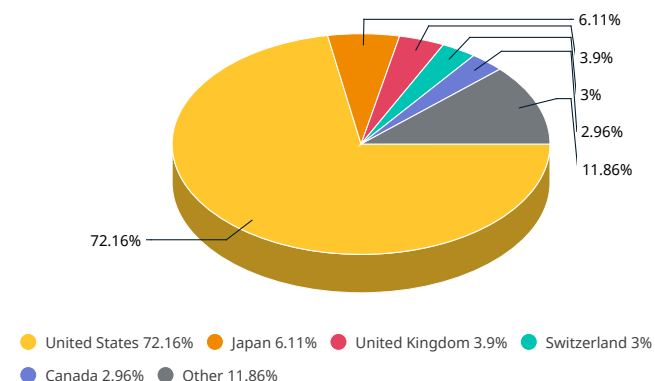
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BROADCOM	4.34	2.20	Info Tech
MICROSOFT CORP	3.69	4.22	Info Tech
AMAZON.COM	3.66	2.72	Cons Discr
NVIDIA	3.50	5.23	Info Tech
ALPHABET A	2.88	2.26	Comm Srvcs
ALPHABET C	2.70	1.90	Comm Srvcs
LILLY (ELI) & COMPANY	2.22	1.05	Health Care
VISA A	1.46	0.69	Financials
JOHNSON & JOHNSON	1.28	0.61	Health Care
MASTERCARD A	1.20	0.57	Financials
<b>Total</b>	<b>26.93</b>	<b>21.44</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* 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 Extended SRI 5% Issuer Capped Index was launched on Jun 10, 2019. 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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