MSCI ACWI SRI Index (USD)

The MSCI ACWI SRI Index includes large and mid cap stocks across 23 Developed Markets (DM) countries and 24 Emerging Markets (EM) countries*. The index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. 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 — GROSS RETURNS (USD) (MAY 2011 – OCT 2025)

- MSCI ACWI SRI - MSCI ACWI 300 200 May 11 Aug 12 Oct 13 Jan 15 Mar 16 May 17 Aug 18 Oct 19 Jan 21 Mar 22 May 23 Aug 24 Oct 25

ANNUAL PERFORMANCE (%)

Year	MSCI ACWI SRI	MSCI ACWI
2024	15.15	18.02
2023	26.20	22.81
2022	-22.08	-17.96
2021	24.46	19.04
2020	21.41	16.82
2019	29.22	27.30
2018	-6.53	-8.93
2017	25.35	24.62
2016	8.88	8.48
2015	-2.22	-1.84
2014	4.51	4.71
2013	24.63	23.44
2012	14.74	16.80

INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

					ANNUALIZED								
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _M	Since lay 31, 2011	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI ACWI SRI	1.81	7.64	17.02	15.99	20.55	13.91	12.33	10.54	1.61	25.24	20.09	3.93	
MSCI ACWI	2.26	8.66	23.19	21.54	22.21	15.14	11.87	10.23	1.65	23.63	19.66	3.66	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2011	(%)	Period YYYY-MM-DD
MSCI ACWI SRI	0.99	2.52	21.76	13.52	16.17	14.84	1.10	0.70	0.71	0.67	32.64	2020-02-19-2020-03-23
MSCI ACWI	1.00	0.00	2.51	12.29	14.93	14.51	1.31	0.82	0.70	0.65	33.69	2020-02-12-2020-03-23
	1 Last 1	2 months	² Based o	n monthly	gross retu	rns data ³	Based on	NY FED Ov	ernight SO	FR from Sep	o 1 2021 & c	on ICE LIBOR 1M prior that date

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

The MSCI ACWI SRI Index was launched on Mar 24, 2014. 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.



^{*} 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

OCT 31, 2025 Index Factsheet

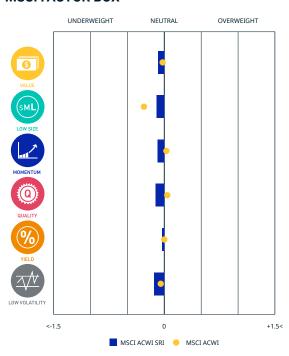
INDEX CHARACTERISTICS

	MSCI ACWI SRI	MSCI ACWI					
Number of	615	2,511					
Constituents							
	Weight (%)						
Largest	9.57	5.36					
Smallest	0.00	0.00					
Average	0.16	0.04					
Median	0.07	0.01					

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	9.57	5.36	Info Tech
TESLA	US	6.11	1.43	Cons Discr
ADVANCED MICRO DEVICES	US	1.97	0.45	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	1.97	1.30	Info Tech
HOME DEPOT	US	1.79	0.41	Cons Discr
ASML HLDG	NL	1.57	0.45	Info Tech
COCA COLA (THE)	US	1.34	0.31	Cons Staples
DISNEY (WALT)	US	0.96	0.22	Comm Srvcs
AMERICAN EXPRESS	US	0.96	0.22	Financials
LAM RESEARCH CORP	US	0.95	0.22	Info Tech
Total		27.19	10.37	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN MSCI FACTOR BOX



MSCI FaCS



VALUE
Relatively Inexpensive Stocks



LOW SIZE Smaller Companies



MOMENTUM Rising Stocks



QUALITY
Sound Balance Sheet Stocks



YIELD
Cash Flow Paid Out

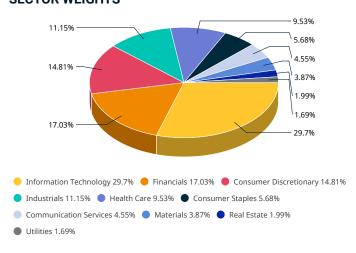


LOW VOLATILITY
Lower Risk Stocks

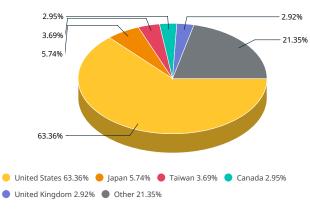
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



COUNTRY WEIGHTS





OCT 31, 2025 Index Factsheet

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.

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