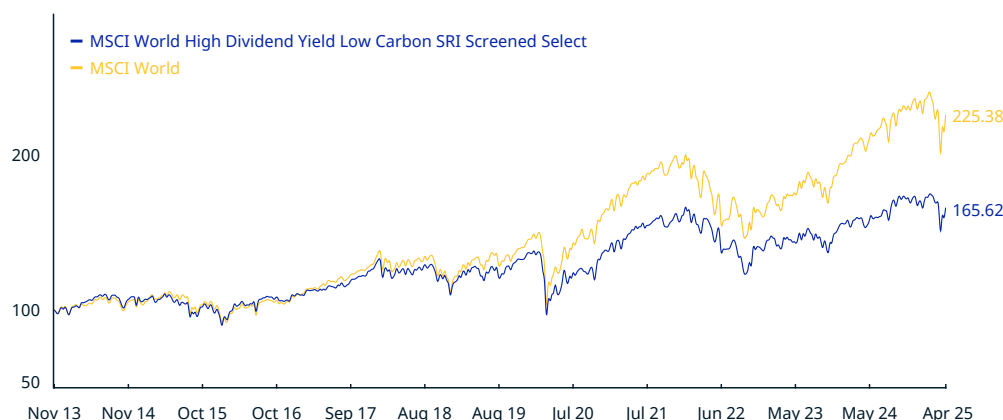


# MSCI World High Dividend Yield Low Carbon SRI Screened Select Index (USD)

MSCI World High Dividend Yield Index 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 Dividend Yield factor while limiting the Tracking Error relative to the MSCI World Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World High Dividend Yield Low Carbon SRI Screened Select	MSCI World
2024	7.08	17.00
2023	12.69	21.77
2022	-16.48	-19.46
2021	19.65	20.14
2020	1.28	14.06
2019	19.97	25.19
2018	-9.79	-10.44
2017	16.15	20.11
2016	9.17	5.32
2015	-6.32	-2.74
2014	4.96	2.93

## INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World High Dividend Yield Low Carbon SRI Screened Select	-0.78	-4.11	8.11	-1.00	3.33	7.71	4.27	4.51
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
3.16	17.41	15.02	2.70
1.86	21.23	18.09	3.32

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World High Dividend Yield Low Carbon SRI Screened Select	41.32	14.51	14.23	13.97	-0.00	0.41	0.23	0.26	34.01	2020-02-12–2020-03-23
MSCI World	2.39	15.88	15.75	15.07	0.37	0.65	0.42	0.44	34.20	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI World High Dividend Yield Low Carbon SRI Screened Select Index (USD)

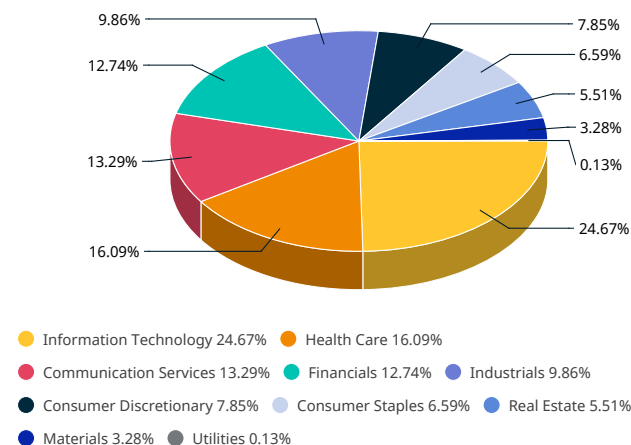
## INDEX CHARACTERISTICS

MSCI World High Dividend Yield Low Carbon SRI Screened Select	
Number of Constituents	231
Mkt Cap (USD Millions)	
Index	21,324,591.30
Largest	861,191.13
Smallest	3,293.03
Average	92,314.25
Median	38,781.56

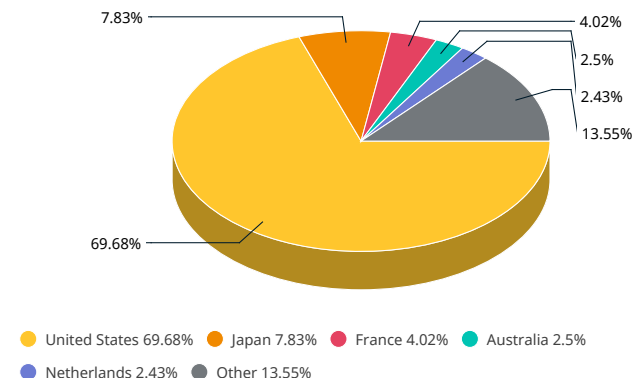
## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
VISA A	861.19	4.04	Financials
CISCO SYSTEMS	721.14	3.38	Info Tech
MICROSOFT CORP	667.46	3.13	Info Tech
MERCK & CO	643.84	3.02	Health Care
META PLATFORMS A	625.40	2.93	Comm Svcs
JOHNSON & JOHNSON	587.29	2.75	Health Care
ACCENTURE A	582.81	2.73	Info Tech
NVIDIA	582.16	2.73	Info Tech
VERIZON COMMUNICATIONS	580.56	2.72	Comm Svcs
QUALCOMM	499.20	2.34	Info Tech
Total	6,351.05	29.78	

## 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 World High Dividend Yield Low Carbon SRI Screened Select Index was launched on Jun 02, 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

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