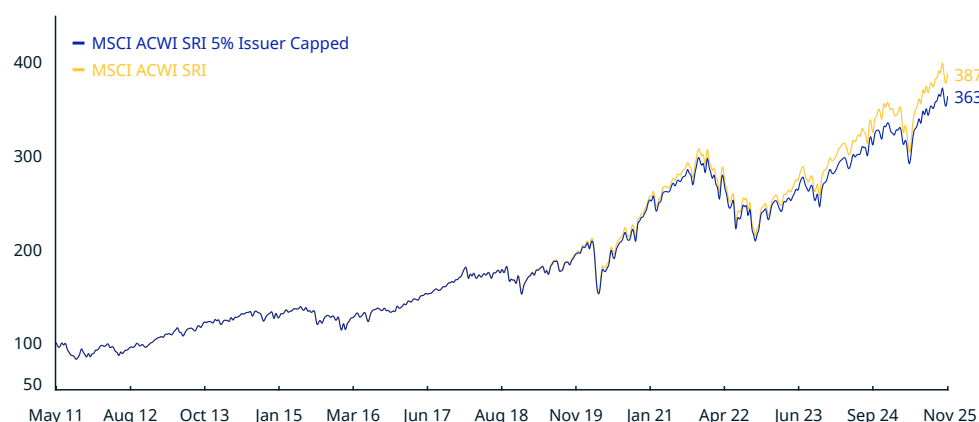


# MSCI ACWI SRI 5% Issuer Capped Index (USD)

The MSCI ACWI SRI 5% Issuer Capped Index captures 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 a capped version of the MSCI ACWI Index that limits company concentration by constraining the maximum weight of a company to 5%. 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 – NET RETURNS (USD) (MAY 2011 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI SRI 5% Issuer Capped	MSCI ACWI SRI
2024	12.16	14.66
2023	23.08	25.58
2022	-21.79	-22.46
2021	22.11	23.92
2020	19.91	20.81
2019	27.73	28.46
2018	-7.33	-7.07
2017	24.64	24.66
2016	8.23	8.23
2015	-2.72	-2.72
2014	4.00	4.00
2013	24.01	24.01
2012	14.06	14.06

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2011
					3 Yr	5 Yr	10 Yr		
MSCI ACWI SRI 5% Issuer Capped	-1.21	3.74	9.26	13.52	14.39	9.41	10.92		9.30
MSCI ACWI SRI	-1.72	3.65	9.52	13.58	15.98	10.47	11.64		9.79

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.75	23.17	18.93	3.61
1.67	23.75	19.18	3.76

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – 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, 2011	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI SRI 5% Issuer Capped	0.99	1.14	20.44	12.82	15.28	14.82	0.74	0.46	0.63	0.59	33.00	2020-02-19–2020-03-23
MSCI ACWI SRI	1.00	0.00	23.38	12.94	15.45	14.85	0.85	0.52	0.67	0.62	32.68	2020-02-19–2020-03-23

<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 ACWI SRI 5% Issuer Capped Index (USD)

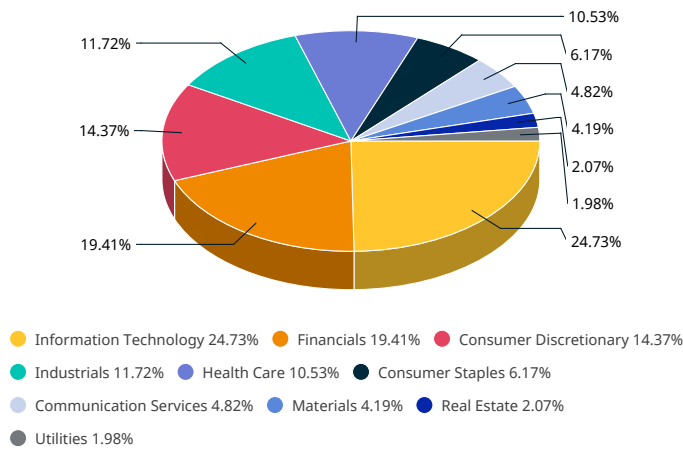
INDEX CHARACTERISTICS

	MSCI ACWI SRI 5% Issuer Capped	MSCI ACWI SRI
Number of Constituents	615	615
	Weight (%)	
Largest	5.07	8.53
Smallest	0.00	0.00
Average	0.16	0.16
Median	0.07	0.07

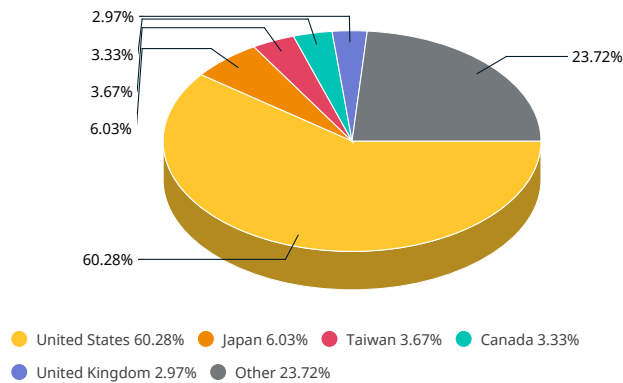
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TESLA	US	5.07	5.10	Cons Discr
NVIDIA	US	4.64	8.53	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	1.94	1.86	Info Tech
HOME DEPOT	US	1.80	1.72	Cons Discr
ADVANCED MICRO DEVICES	US	1.79	1.71	Info Tech
COCA COLA (THE)	US	1.52	1.45	Cons Staples
ASML HLDG	NL	1.39	1.33	Info Tech
PEPSICO	US	1.03	0.99	Cons Staples
AMERICAN EXPRESS	US	1.03	0.99	Financials
APPLIED MATERIALS	US	1.02	0.98	Info Tech
Total		21.23	24.65	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

\* 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.

## ABOUT MSCI

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