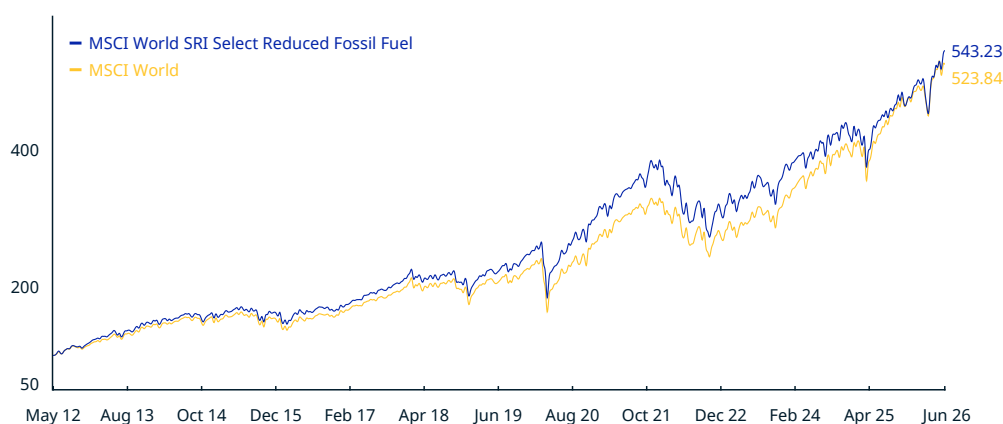


# MSCI World SRI Select Reduced Fossil Fuel Index (USD)

The MSCI World SRI Select Reduced Fossil Fuel Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)\* countries. The index aims to represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. 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 screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – JUN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World SRI Select Reduced Fossil Fuel	MSCI World
2025	15.15	21.09
2024	10.81	18.67
2023	24.96	23.79
2022	-21.37	-18.14
2021	25.05	21.82
2020	21.20	15.90
2019	30.14	27.67
2018	-8.17	-8.71
2017	24.18	22.40
2016	6.21	7.51
2015	1.17	-0.87
2014	5.01	4.94
2013	27.83	26.68

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World SRI Select Reduced Fossil Fuel	3.64	17.25	20.44	12.93	15.44	9.70	12.88	12.76	
MSCI World	-0.72	13.76	21.34	9.69	19.24	11.47	13.14	12.47	

## FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	24.46	19.78	4.48
1.52	24.57	19.17	4.15

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2026)

	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 SRI Select Reduced Fossil Fuel	1.01	2.84	27.45	13.68	16.62	15.29	0.78	0.43	0.72	0.80	32.23	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.95	12.47	15.21	14.89	1.11	0.56	0.75	0.80	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 SRI Select Reduced Fossil Fuel Index (USD)

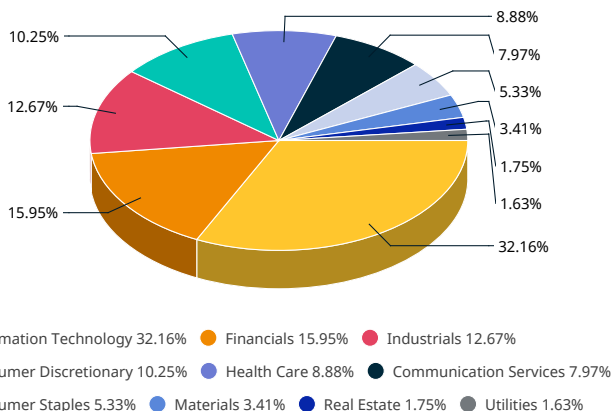
## INDEX CHARACTERISTICS

	MSCI World SRI Select Reduced Fossil Fuel	MSCI World
<b>Number of Constituents</b>	371	1,283
	Weight (%)	
<b>Largest</b>	7.56	5.18
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.27	0.08
<b>Median</b>	0.10	0.03

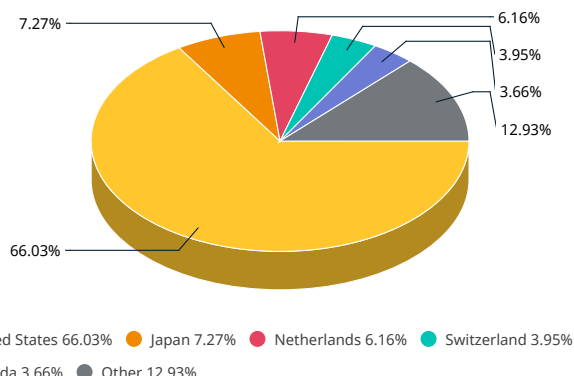
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.56	5.18	Info Tech
ASML HLDG	NL	4.56	0.86	Info Tech
TESLA	US	3.60	1.33	Cons Discr
APPLIED MATERIALS	US	3.42	0.64	Info Tech
LAM RESEARCH CORP	US	3.23	0.61	Info Tech
VISA A	US	2.56	0.65	Financials
VERIZON COMMUNICATIONS	US	2.30	0.20	Comm Svcs
DISNEY (WALT)	US	2.21	0.19	Comm Svcs
PALO ALTO NETWORKS	US	1.65	0.31	Info Tech
MARVELL TECHNOLOGY	US	1.52	0.29	Info Tech
<b>Total</b>		<b>32.59</b>	<b>10.25</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 World SRI Select Reduced Fossil Fuel Index was launched on Oct 04, 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

