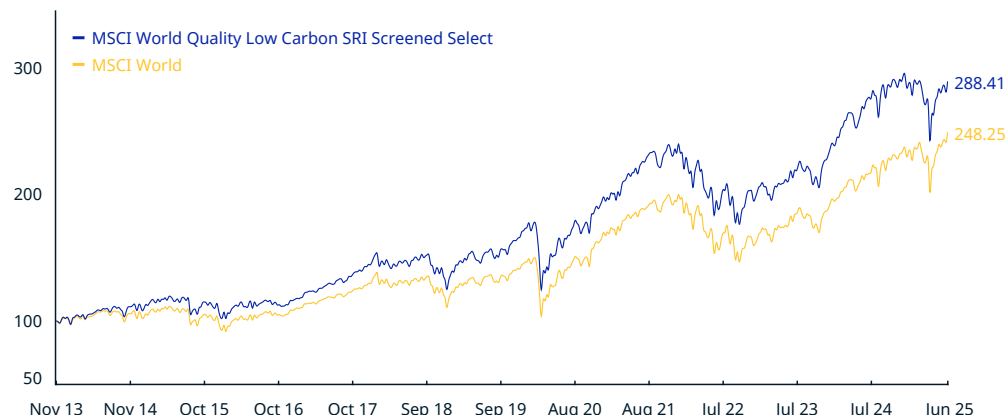


# MSCI World Quality Low Carbon SRI Screened Select Index (USD)

MSCI World Quality 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 Quality factor.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World Quality Low Carbon SRI Screened Select	MSCI World
2024	17.37	17.00
2023	22.37	21.77
2022	-18.15	-19.46
2021	22.90	20.14
2020	13.27	14.06
2019	30.90	25.19
2018	-9.30	-10.44
2017	24.69	20.11
2016	3.34	5.32
2015	0.81	-2.74
2014	7.65	2.93

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World Quality Low Carbon SRI Screened Select	2.67	7.74	4.72	2.68	15.14	12.45	9.66	9.56	
MSCI World	4.22	10.96	14.66	8.59	16.50	12.83	8.78	8.15	

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.49	21.57	19.50	5.08
1.72	23.24	19.73	3.61

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 30, 2025)

	Beta	Tracking Error (%)	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 Quality Low Carbon SRI Screened Select	0.99	2.56	68.32	15.76	16.23	15.31	0.69	0.64	0.55	0.58	34.53	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	15.12	15.86	15.16	0.79	0.67	0.50	0.49	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 Quality Low Carbon SRI Screened Select Index (USD)

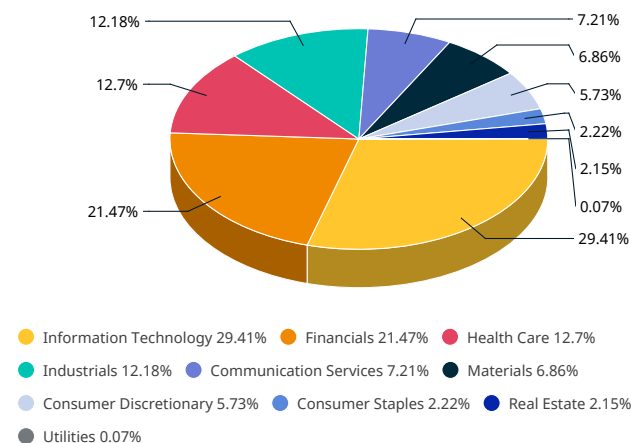
## INDEX CHARACTERISTICS

	MSCI World Quality Low Carbon SRI Screened Select	MSCI World
<b>Number of Constituents</b>	151	1,325
	<b>Weight (%)</b>	
<b>Largest</b>	7.50	5.12
<b>Smallest</b>	0.05	0.00
<b>Average</b>	0.66	0.08
<b>Median</b>	0.30	0.03

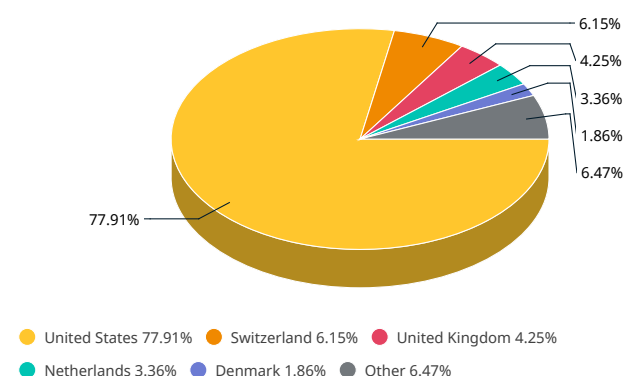
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.50	5.12	Info Tech
MICROSOFT CORP	US	5.27	4.66	Info Tech
APPLE	US	4.36	4.09	Info Tech
ALPHABET C	US	3.13	1.17	Comm Srvcs
ALPHABET A	US	2.80	1.36	Comm Srvcs
VISA A	US	2.72	0.81	Financials
MASTERCARD A	US	2.51	0.61	Financials
ROCHE HOLDING GENUSS	CH	2.31	0.30	Health Care
ASML HLDG	NL	2.30	0.42	Info Tech
LINDE (NEW)	US	2.29	0.29	Materials
<b>Total</b>		<b>35.19</b>	<b>18.84</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 Quality Low Carbon SRI Screened Select Index was launched on Jan 23, 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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