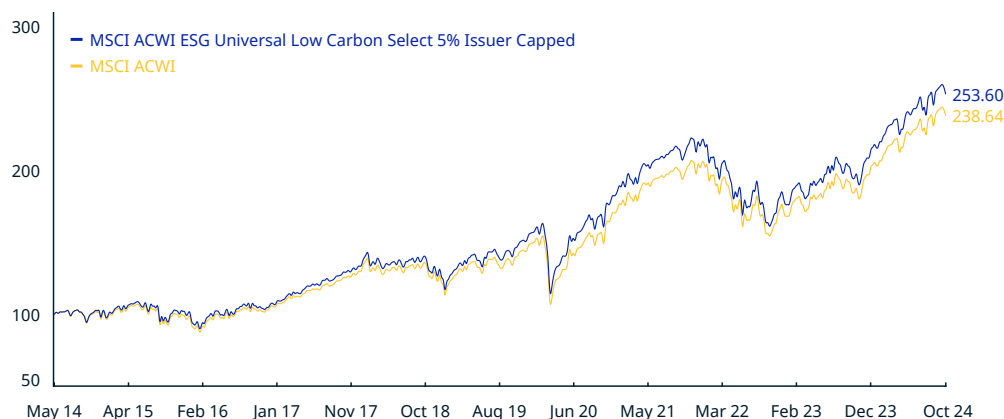


# MSCI ACWI ESG Universal Low Carbon Select 5% Issuer Capped Index (USD)

The MSCI ACWI ESG Universal Low Carbon Select 5% Issuer Capped Index is based on the MSCI ACWI Index, its parent index and includes large and mid-cap securities across 23 Developed Markets (DM) countries and 24 Emerging Markets (EM) countries\*. The index aim to represent the performance of an investment strategy that by re-weighting free-float market cap weights based upon certain ESG metrics seeks to increase exposure to those companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, while excluding companies based on various ESG and climate change criteria.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2014 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI ESG Universal Low Carbon Select 5% Issuer Capped	MSCI ACWI
2023	23.76	22.20
2022	-20.48	-18.36
2021	18.77	18.54
2020	18.98	16.25
2019	28.47	26.60
2018	-8.95	-9.41
2017	25.28	23.97
2016	6.47	7.86
2015	-0.47	-2.36

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI ACWI ESG Universal Low Carbon Select 5% Issuer Capped	-2.31	2.37	33.82	16.24	5.12	11.40	9.67	9.33	
MSCI ACWI	-2.24	2.57	32.79	16.00	5.51	11.08	9.06	8.70	

## FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.84	21.60	17.89	3.20
1.86	21.45	17.75	3.16

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2014 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI ACWI ESG Universal Low Carbon Select 5% Issuer Capped	1.00	1.02	10.77	16.85	17.44	14.87	0.17	0.57	0.58	0.57	32.67	2020-02-12–2020-03-23
MSCI ACWI	1.00	0.00	2.48	16.45	17.42	14.81	0.19	0.56	0.54	0.53	33.74	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 ACWI ESG Universal Low Carbon Select 5% Issuer Capped Index (USD)

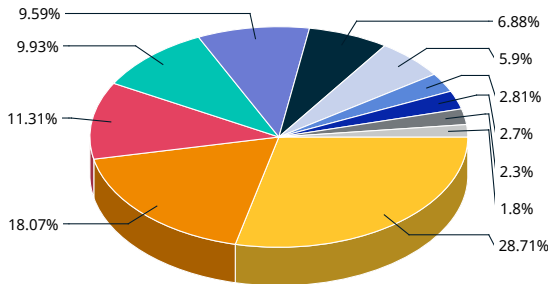
## INDEX CHARACTERISTICS

	MSCI ACWI ESG Universal Low Carbon Select 5% Issuer Capped	MSCI ACWI
<b>Number of Constituents</b>	2,237	2,687
	Weight (%)	
<b>Largest</b>	5.91	4.30
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.04	0.04
<b>Median</b>	0.01	0.01

## TOP 10 CONSTITUENTS

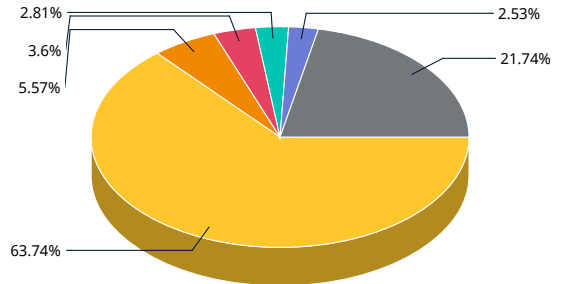
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.91	4.27	Info Tech
MICROSOFT CORP	US	4.08	3.75	Info Tech
APPLE	US	3.93	4.30	Info Tech
AMAZON.COM	US	1.66	2.28	Cons Discr
TAIWAN SEMICONDUCTOR MFG	TW	1.41	1.04	Info Tech
ALPHABET A	US	1.20	1.31	Comm Svcs
BROADCOM	US	1.06	0.98	Info Tech
ALPHABET C	US	1.05	1.14	Comm Svcs
UNITEDHEALTH GROUP	US	0.93	0.68	Health Care
META PLATFORMS A	US	0.89	1.63	Comm Svcs
<b>Total</b>		<b>22.11</b>	<b>21.40</b>	

## SECTOR WEIGHTS



- Information Technology 28.71%
- Financials 18.07%
- Health Care 11.31%
- Consumer Discretionary 9.93%
- Industrials 9.59%
- Communication Services 6.88%
- Consumer Staples 5.9%
- Materials 2.81%
- Energy 2.7%
- Real Estate 2.3%
- Utilities 1.8%

## COUNTRY WEIGHTS



- United States 63.74%
- Japan 5.57%
- United Kingdom 3.6%
- Canada 2.81%
- France 2.53%
- Other 21.74%

\* 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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