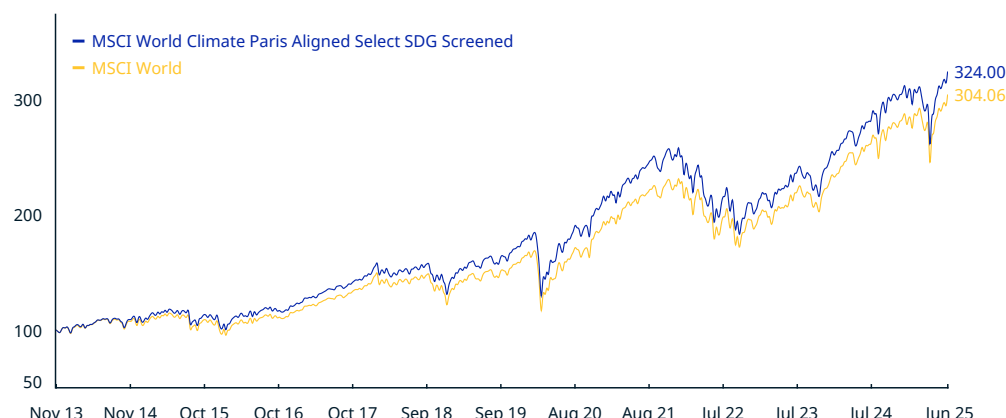


# MSCI World Climate Paris Aligned Select SDG Screened Index (USD)

The MSCI World Climate Paris Aligned Select SDG Screened Index ("the Index") is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy, while aligning with the Paris Agreement requirements. It Captures Large and Mid cap representation across 23 Developed Markets (DM) countries\*.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Select SDG Screened	MSCI World
2024	18.20	18.67
2023	25.69	23.79
2022	-21.52	-18.14
2021	21.98	21.82
2020	18.65	15.90
2019	29.40	27.67
2018	-7.44	-8.71
2017	23.48	22.40
2016	7.92	7.51
2015	1.42	-0.87
2014	7.29	4.94

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Paris Aligned Select SDG Screened	4.27	12.42	15.13	7.84	17.68	13.68	11.01	10.67
MSCI World	4.32	11.47	16.26	9.47	18.31	14.55	10.66	10.06

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.54	26.14	21.37	3.93
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 Climate Paris Aligned Select SDG Screened	1.01	1.56	11.50	15.88	16.57	15.37	0.82	0.69	0.63	0.65	33.10	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.37	15.11	15.86	15.14	0.89	0.76	0.61	0.61	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 Climate Paris Aligned Select SDG Screened Index (USD)

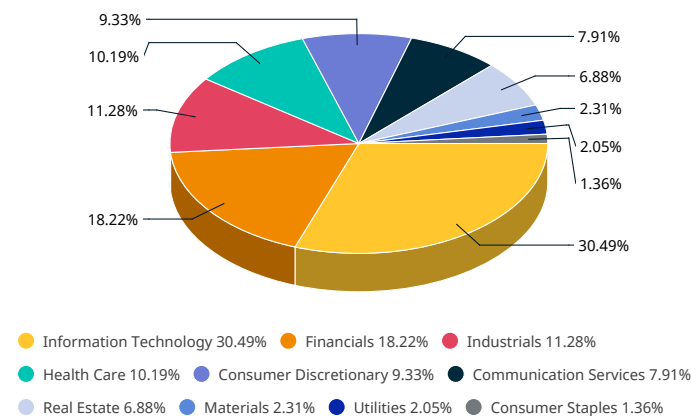
### INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Select SDG Screened	MSCI World
<b>Number of Constituents</b>	497	1,325
	<b>Weight (%)</b>	
<b>Largest</b>	5.86	5.12
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.20	0.08
<b>Median</b>	0.09	0.03

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.86	5.12	Info Tech
MICROSOFT CORP	5.16	4.66	Info Tech
APPLE	4.27	4.09	Info Tech
AMAZON.COM	2.84	2.78	Cons Discr
META PLATFORMS A	2.22	2.15	Comm Svcs
BROADCOM	1.76	1.63	Info Tech
ALPHABET C	1.73	1.17	Comm Svcs
TESLA	1.60	1.22	Cons Discr
JPMORGAN CHASE & CO	1.45	1.08	Financials
DIGITAL REALTY TRUST	1.13	0.08	Real Estate
<b>Total</b>	<b>28.02</b>	<b>23.98</b>	

### SECTOR 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 Climate Paris Aligned Select SDG Screened Index was launched on Apr 11, 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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