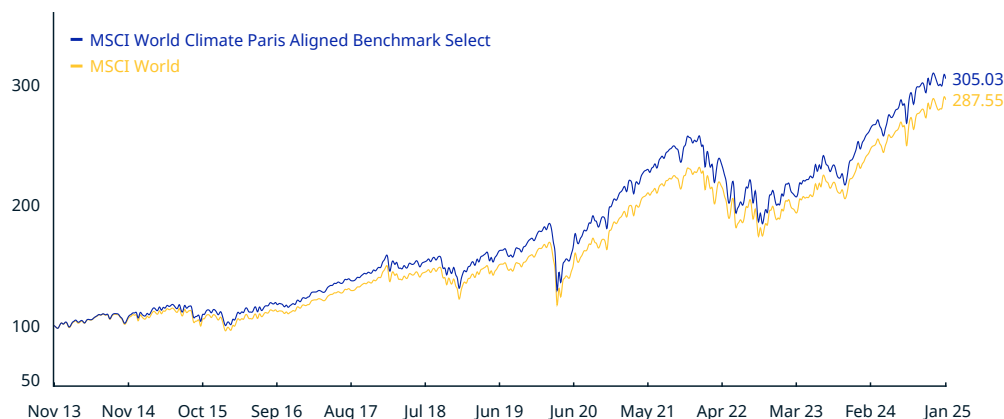


# MSCI World Climate Paris Aligned Benchmark Select Index (USD)

The MSCI World Climate Paris Aligned Benchmark Select 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 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. The index exceeds the minimum standards of the EU Paris Aligned Benchmark.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Benchmark Select	MSCI World
2024	18.25	18.67
2023	25.48	23.79
2022	-21.88	-18.14
2021	22.01	21.82
2020	18.35	15.90
2019	29.36	27.67
2018	-7.51	-8.71
2017	23.77	22.40
2016	8.03	7.51
2015	1.34	-0.87
2014	7.02	4.94

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Paris Aligned Benchmark Select	2.45	4.01	20.03	2.45	8.54	11.45	10.93	10.48
MSCI World	3.53	5.46	21.40	3.53	9.54	12.08	10.53	9.90

## FUNDAMENTALS (JAN 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.50	27.46	21.53	4.01
1.69	23.54	19.53	3.68

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JAN 31, 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 Benchmark Select	1.01	1.57	10.83	17.31	18.43	15.29	0.33	0.55	0.64	0.64	33.14	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.36	16.59	17.93	15.06	0.40	0.59	0.62	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 Benchmark Select Index (USD)

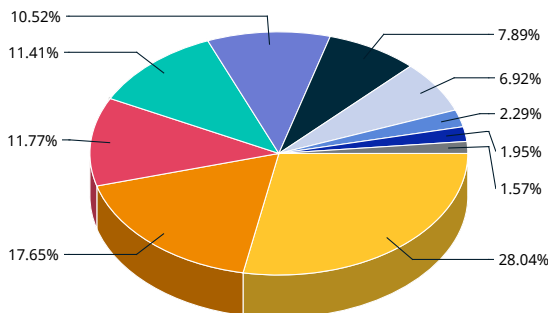
## INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Benchmark Select	MSCI World
<b>Number of Constituents</b>	545	1,396
	Weight (%)	
<b>Largest</b>	5.08	4.97
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.18	0.07
<b>Median</b>	0.08	0.03

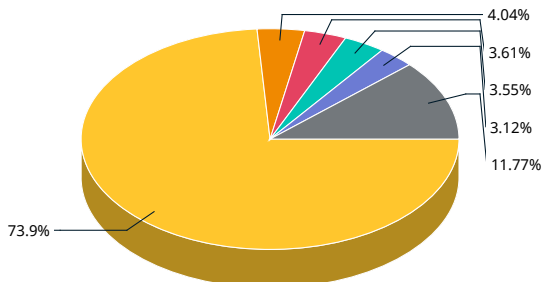
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.08	4.97	Info Tech
NVIDIA	4.65	4.08	Info Tech
MICROSOFT CORP	4.47	4.06	Info Tech
AMAZON.COM	3.11	3.11	Cons Discr
TESLA	2.25	1.61	Cons Discr
META PLATFORMS A	2.15	2.08	Comm Srvc
ALPHABET C	2.03	1.43	Comm Srvc
BROADCOM	1.48	1.36	Info Tech
EQUINIX	1.32	0.12	Real Estate
JPMORGAN CHASE & CO	1.28	1.05	Financials
<b>Total</b>	<b>27.83</b>	<b>23.86</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



- Information Technology 28.04%
- Financials 17.65%
- Industrials 11.77%
- Health Care 11.41%
- Consumer Discretionary 10.52%
- Communication Services 7.89%
- Real Estate 6.92%
- Materials 2.29%
- Utilities 1.95%
- Consumer Staples 1.57%

- United States 73.9%
- Japan 4.04%
- France 3.61%
- Canada 3.55%
- Switzerland 3.12%
- Other 11.77%

\*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.

## ABOUT MSCI

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