

MSCI ACWI IMI New Energy ESG Filtered Index (USD)

The MSCI ACWI IMI New Energy ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 4 Emerging Markets (EM) countries*. The index aims to represent the performance of a select set of companies associated with the development of new products and services focused on alternative energy sources, energy efficiency, batteries and smart grids, while excluding those involved in certain controversial businesses or with relatively low ESG Controversies and Ratings scores.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI New Energy ESG Filtered	MSCI ACWI IMI
2023	-18.56	21.58
2022	-17.91	-18.40
2021	-6.10	18.22
2020	72.98	16.25
2019	37.36	26.35
2018	-19.11	-10.08
2017	31.84	23.95
2016	15.83	8.36

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 24, 2015	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI ACWI IMI New Energy ESG Filtered	3.62	-6.33	-26.14	-6.33	-15.09	5.05	na	6.66	1.94	27.52	17.89	1.99	
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	na	9.87	1.94	21.32	17.62	2.84	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 24, 2015 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 24, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI New Energy ESG Filtered	1.15	14.15	7.00	27.04	27.36	na	-0.56	0.24	na	0.32	55.82	2021-01-22–2023-11-01
MSCI ACWI IMI	1.00	0.00	2.51	16.72	18.06	na	0.30	0.54	na	0.58	34.52	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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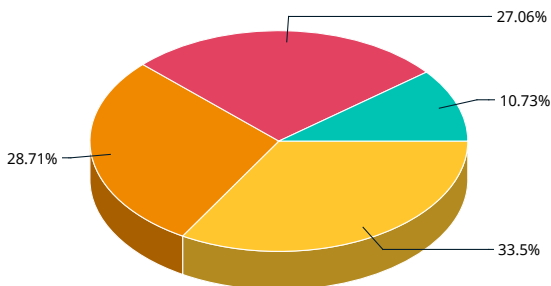
INDEX CHARACTERISTICS

	MSCI ACWI IMI New Energy ESG Filtered	MSCI ACWI IMI
Number of Constituents	90	9,033
	Weight (%)	
Largest	7.11	3.67
Smallest	0.04	0.00
Average	1.11	0.01
Median	0.46	0.00

TOP 10 CONSTITUENTS

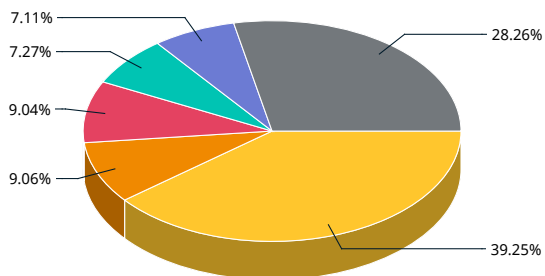
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SCHNEIDER ELECTRIC	FR	7.11	0.15	Industrials
EDISON INTERNATIONAL	US	6.04	0.03	Utilities
VESTAS WIND SYSTEMS	DK	5.94	0.03	Industrials
IBERDROLA	ES	5.82	0.09	Utilities
SAMSUNG SDI CO	KR	5.51	0.02	Info Tech
P G & E CORP	US	5.32	0.04	Utilities
FIRST SOLAR	US	5.09	0.02	Info Tech
ENPHASE ENERGY	US	4.90	0.02	Info Tech
ALBEMARLE CORP	US	4.59	0.02	Materials
ORSTED	DK	3.13	0.01	Utilities
Total		53.45	0.45	

SECTOR WEIGHTS



● Utilities 33.5% ● Industrials 28.71% ● Information Technology 27.06%
● Materials 10.73%

COUNTRY WEIGHTS



● United States 39.25% ● Denmark 9.06% ● Spain 9.04% ● South Korea 7.27%
● France 7.11% ● Other 28.26%

* 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: China, South Africa, South Korea and Taiwan.

The MSCI ACWI IMI New Energy ESG Filtered Index was launched on Oct 21, 2021. 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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