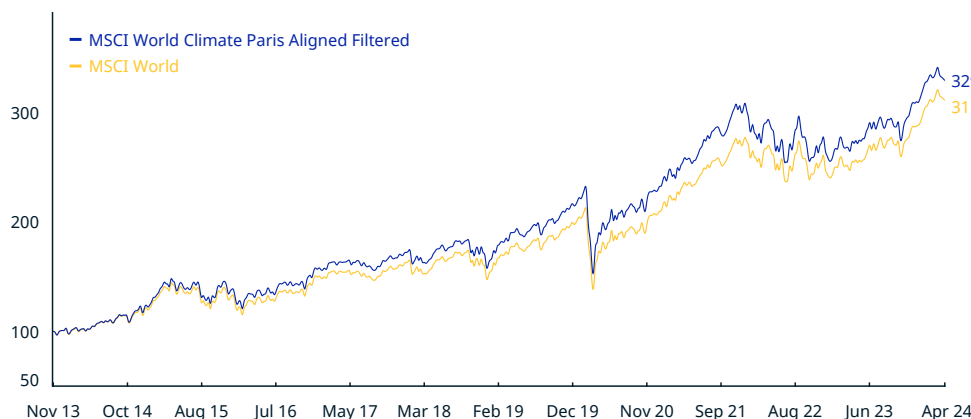


# MSCI World Climate Paris Aligned Filtered Index (EUR)

The MSCI World Climate Paris Aligned Filtered Index ("the Index") is based on the MSCI World Index ("Parent Index"), and includes large and mid-cap securities across 23 Developed Market (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 incorporates the TCFD recommendations and are designed to exceed 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 (EUR) (NOV 2013 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Paris Aligned Filtered	MSCI World
2023	21.22	19.60
2022	-16.64	-12.78
2021	31.40	31.07
2020	8.57	6.33
2019	31.84	30.02
2018	-3.05	-4.11
2017	8.69	7.51
2016	11.16	10.73
2015	13.03	10.42
2014	21.87	19.50

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Climate Paris Aligned Filtered	-3.21	3.63	20.65	6.38	8.54	11.19	12.36	12.10
MSCI World	-2.75	5.24	22.23	8.31	9.88	11.50	11.74	11.50

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.66	24.34	19.92	3.73
1.88	21.24	17.91	3.26

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2024)

	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 Filtered	1.01	1.57	10.16	15.25	16.02	13.92	0.53	0.71	0.90	0.90	32.93	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	14.13	15.59	13.70	0.65	0.74	0.87	0.87	33.76	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Climate Paris Aligned Filtered Index (EUR)

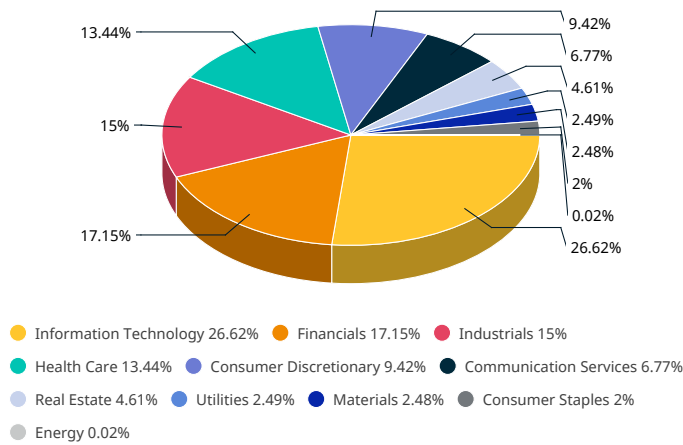
INDEX CHARACTERISTICS

	MSCI World Climate Paris Aligned Filtered	MSCI World
Number of Constituents	588	1,465
Weight (%)		
Largest	4.81	4.40
Smallest	0.01	0.00
Average	0.17	0.07
Median	0.08	0.02

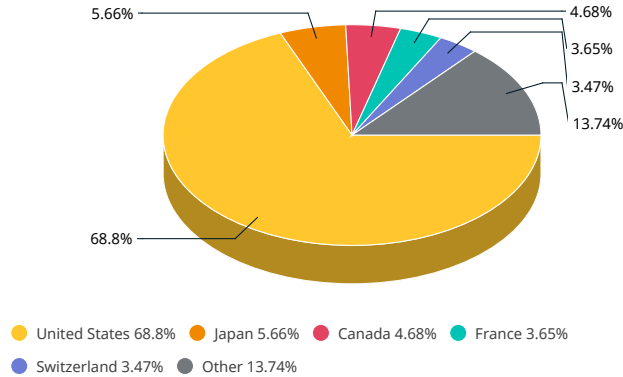
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector	Sector Wt. (%)
MICROSOFT CORP	US	4.81	4.40	Info Tech	18.1
APPLE	US	4.56	4.01	Info Tech	17.1
NVIDIA	US	3.89	3.42	Info Tech	14.6
AMAZON.COM	US	2.63	2.61	Cons Discr	27.9
ALPHABET C	US	1.91	1.36	Comm Svcs	28.1
META PLATFORMS A	US	1.55	1.53	Comm Svcs	22.8
LILLY (ELI) & COMPANY	US	1.29	1.01	Health Care	9.6
SCHNEIDER ELECTRIC	FR	1.24	0.20	Industrials	8.3
BROADCOM	US	1.21	0.93	Info Tech	4.6
JPMORGAN CHASE & CO	US	1.10	0.89	Financials	6.4
Total		24.18	20.34		

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.

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

