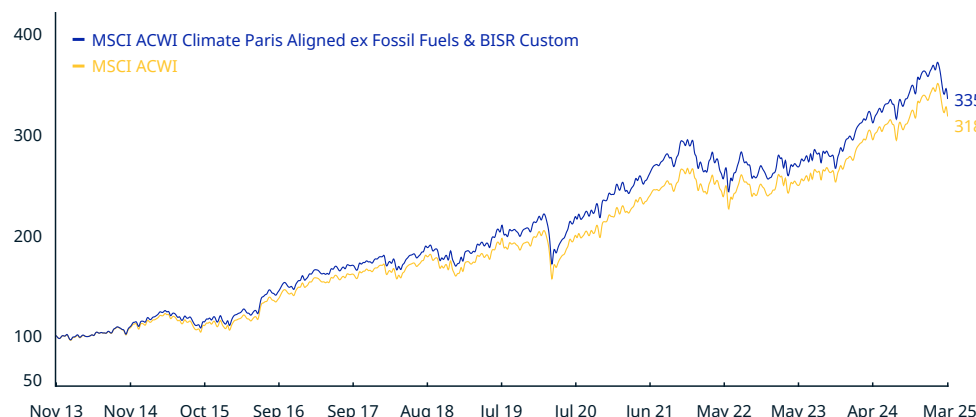


# MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom Index (GBP)

The MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom Index ("the Index") is designed to follow the MSCI Climate Paris Aligned Indexes Methodology while also excluding all companies in the following categories, based on custom criteria: United Nations Global Compact principles compliance, Controversial weapons, nuclear weapons, civilian firearms, and conventional weapons, Fossil Fuel Reserves, Extraction and Power Generation, Adult entertainment, alcohol, gambling, recreational cannabis, palm oil and For Profit Prisons and Sustainable Development Goals Alignment (goals 6, 7, 12, 13, 14, and 15) .

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (NOV 2013 – MAR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom	MSCI ACWI
2024	19.28	19.59
2023	15.86	15.31
2022	-11.20	-8.08
2021	19.76	19.63
2020	15.74	12.67
2019	23.17	21.71
2018	-2.94	-3.78
2017	14.15	13.24
2016	29.03	28.66
2015	5.28	3.29
2014	12.92	10.64

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom	-6.72	-5.65	4.22	-5.65	6.50	13.52	10.65	11.27
MSCI ACWI	-6.30	-4.26	4.87	-4.26	7.62	14.26	10.37	10.75

## FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.71	23.59	18.91	3.46
1.92	20.57	17.23	3.10

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2025)

				ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom	1.00	1.41	11.43	11.84	12.27	11.88	0.26	0.90	0.79	0.88	24.60	2020-02-20—2020-03-16
MSCI ACWI	1.00	0.00	2.60	11.46	11.74	11.78	0.36	0.99	0.77	0.85	25.36	2020-02-20—2020-03-16
<sup>1</sup> Last 12 months		<sup>2</sup> Based on monthly net returns data				<sup>3</sup> Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date						

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom Index (GBP)

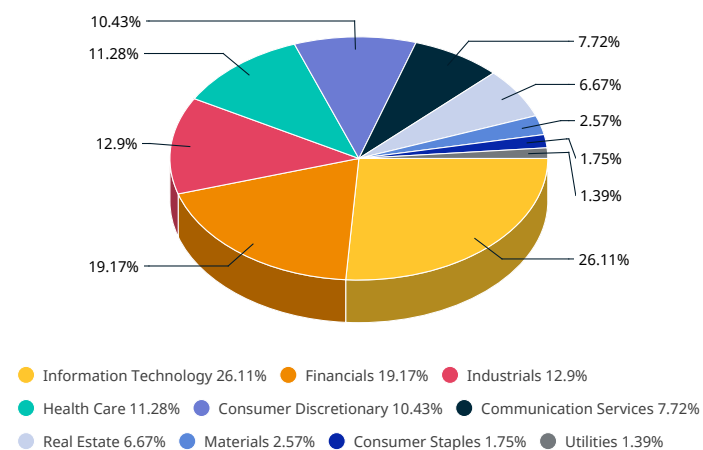
## INDEX CHARACTERISTICS

	MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom	MSCI ACWI
<b>Number of Constituents</b>	734	2,558
	Weight (%)	
<b>Largest</b>	4.69	4.40
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.14	0.04
<b>Median</b>	0.06	0.01

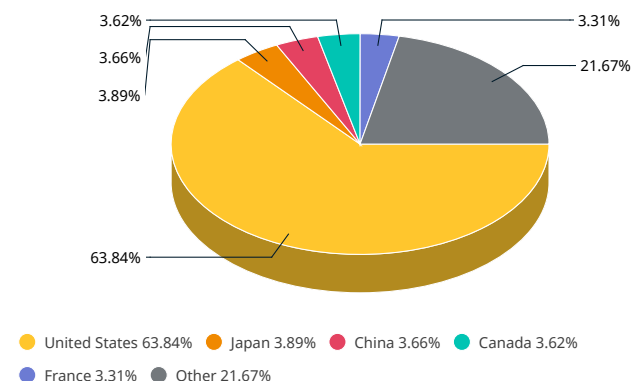
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	4.69	4.40	Info Tech
MICROSOFT CORP	3.87	3.49	Info Tech
NVIDIA	3.83	3.49	Info Tech
AMAZON.COM	2.39	2.37	Cons Discr
META PLATFORMS A	1.75	1.65	Comm Srvcs
ALPHABET C	1.41	1.02	Comm Srvcs
TESLA	1.21	0.99	Cons Discr
JPMORGAN CHASE & CO	1.20	0.91	Financials
BROADCOM	1.05	0.98	Info Tech
LILLY (ELI) & COMPANY	1.03	0.88	Health Care
<b>Total</b>	<b>22.41</b>	<b>20.19</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



The MSCI ACWI Climate Paris Aligned ex Fossil Fuels & BISR Custom Index was launched on Jun 17, 2024. 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.

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