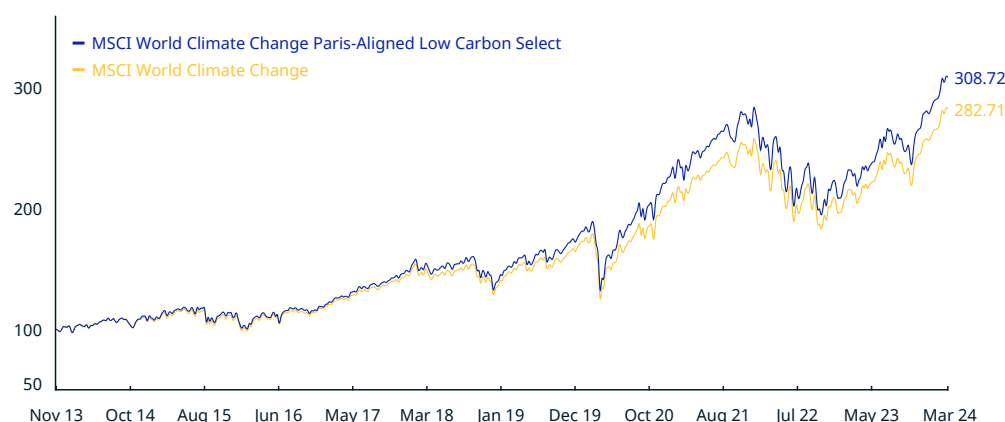


# MSCI World Climate Change Paris-Aligned Low Carbon Select Index (USD)

The MSCI World Climate Change Paris-Aligned Low Carbon Select Index is an index constructed from the MSCI World Climate Change Index and includes large and mid-cap securities across 23 Developed Markets (DM) countries.\* The Index aims to represent the performance of an investment strategy that reweights securities based upon the opportunities and risks associated with the climate transition risks and opportunities while satisfying the corresponding minimum requirements as per the EU Benchmark Regulation. Additionally, the Index also excludes securities of companies based on their revenues from thermal coal based power generation and securities classified in non-OECD countries as per the MSCI Country of Classification framework and securities of companies based on certain ESG and Climate Change criteria. To avoid concentration, the Index is then capped as per the MSCI 10/40 Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change Paris-Aligned Low Carbon Select	MSCI World Climate Change
2023	34.55	31.25
2022	-25.47	-22.86
2021	23.76	23.46
2020	25.72	20.21
2019	31.15	29.19
2018	-7.33	-8.29
2017	25.03	23.79
2016	5.67	6.47
2015	2.03	1.25
2014	6.75	5.60

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World Climate Change Paris-Aligned Low Carbon Select	2.51	10.08	31.74	10.08	9.69	14.83	11.54	11.51	
MSCI World Climate Change	2.74	9.76	29.48	9.76	9.60	13.63	10.52	10.57	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.41	27.10	22.26	4.15
1.50	25.97	21.12	3.96

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World Climate Change Paris-Aligned Low Carbon Select	1.04	1.24	18.18	19.56	19.61	15.95	0.44	0.70	0.68	0.68	32.64	2020-02-19—2020-03-23
MSCI World Climate Change	1.00	0.00	10.38	18.40	18.77	15.35	0.45	0.67	0.64	0.64	32.97	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 NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI World Climate Change Paris-Aligned Low Carbon Select Index (USD)

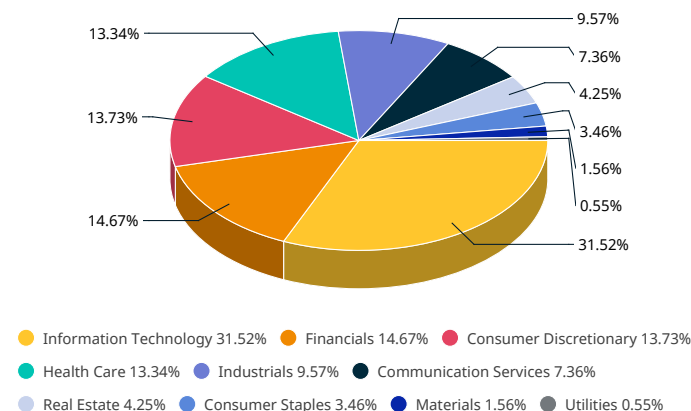
## INDEX CHARACTERISTICS

	MSCI World Climate Change Paris-Aligned Low Carbon Select	MSCI World Climate Change
<b>Number of Constituents</b>	1,012	1,355
<b>Weight (%)</b>		
<b>Largest</b>	6.17	7.77
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.10	0.07
<b>Median</b>	0.03	0.02

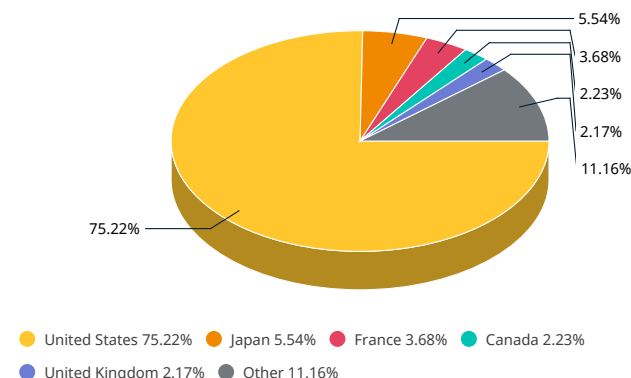
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.17	7.77	Info Tech
AMAZON.COM	4.25	3.13	Cons Discr
LILLY (ELI) & COMPANY	3.90	1.27	Health Care
MICROSOFT CORP	3.84	4.83	Info Tech
APPLE	3.08	3.88	Info Tech
TESLA	2.57	2.88	Cons Discr
META PLATFORMS A	1.68	1.55	Comm Svcs
BROADCOM	1.65	1.19	Info Tech
ALPHABET A	1.41	1.30	Comm Svcs
ALPHABET C	1.25	1.15	Comm Svcs
<b>Total</b>	<b>29.81</b>	<b>28.95</b>	

## 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.

The MSCI World Climate Change Paris-Aligned Low Carbon Select Index was launched on May 31, 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.

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