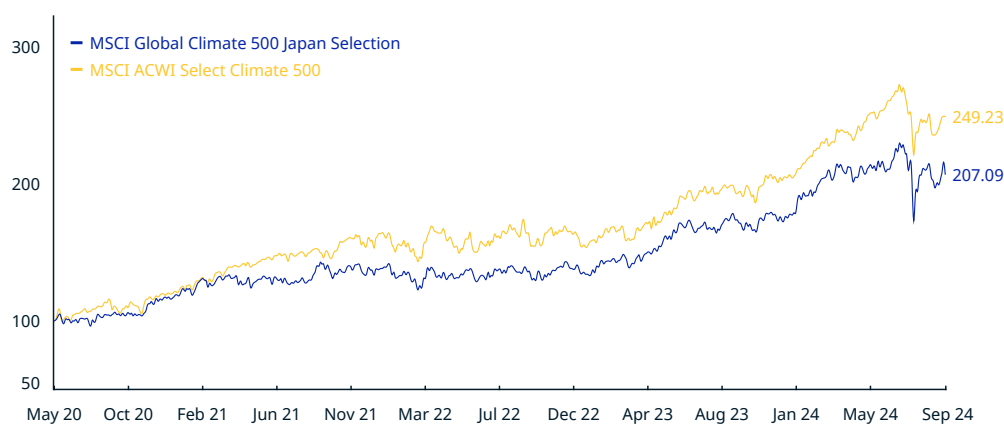


# MSCI Global Climate 500 Japan Selection Index (JPY)

The MSCI Global Climate 500 Japan Selection Index selects constituents of the MSCI ACWI Select Climate 500 Index, its parent Index, which are also constituents of MSCI Japan Index. The Parent Index is designed to support investors seeking to reduce their exposure to the greenhouse gas emissions and increase exposure to companies with their emission reduction targets approved by Science Based Targets initiative (SBTi) through an optimization process that aims to: Reduce the weighted average greenhouse gas emissions (Scope 1 and 2) intensity relative to EVIC by 7% on an annualized basis, Reduce the weighted average greenhouse gas emissions (Scope 1 and 2) intensity relative to Sales by 10% on an annualized basis, Increase the weight in companies with one or more greenhouse gas emissions reduction targets<sup>3</sup> approved by Science Based Targets initiative (SBTi) by 20%.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (JPY) (MAY 2020 – SEP 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Global Climate 500 Japan Selection	MSCI ACWI Select Climate 500
2023	32.17	32.89
2022	-3.02	-6.01
2021	16.18	34.82

## INDEX PERFORMANCE – GROSS RETURNS (%) (SEP 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 29, 2020
MSCI Global Climate 500 Japan Selection	-2.80	-5.01	20.67	16.83	14.53	na	na	18.25
MSCI ACWI Select Climate 500	0.47	-5.28	28.37	21.85	19.16	na	na	23.40

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2020 – SEP 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 29, 2020	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Global Climate 500 Japan Selection	0.67	10.39	15.96	12.94	na	na	1.11	na	na	1.30	24.99	2024-07-11–2024-08-05
MSCI ACWI Select Climate 500	1.00	0.00	12.45	15.79	na	na	1.19	na	na	1.47	18.73	2024-07-10–2024-08-05

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> Based on JBA TIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI Global Climate 500 Japan Selection Index (JPY)

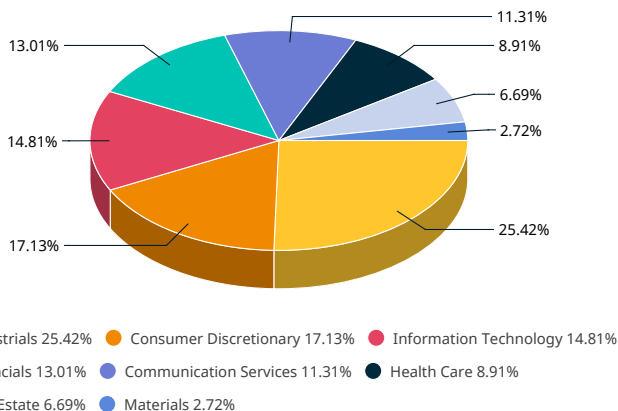
## INDEX CHARACTERISTICS

	MSCI Global Climate 500 Japan Selection	MSCI ACWI Select Climate 500
<b>Number of Constituents</b>	42	499
<b>Weight (%)</b>		
<b>Largest</b>	5.01	4.45
<b>Smallest</b>	1.34	0.04
<b>Average</b>	2.38	0.20
<b>Median</b>	2.24	0.12

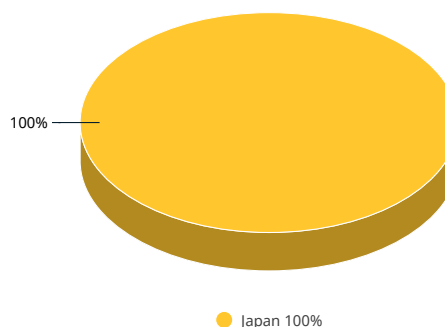
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
HITACHI	5.01	0.25	Industrials
SONY GROUP CORP	4.29	0.22	Cons Discr
MITSUBISHI UFJ FIN GRP	3.67	0.18	Financials
RECRUIT HOLDINGS CO	3.13	0.16	Industrials
TAKEDA PHARMACEUTICAL	3.11	0.16	Health Care
KEYENCE CORP	3.08	0.15	Info Tech
TOKYO ELECTRON	2.96	0.15	Info Tech
SUMITOMO MITSUI FINL GRP	2.93	0.15	Financials
DAIWA HOUSE INDUSTRY	2.76	0.14	Real Estate
SHIN-ETSU CHEMICAL CO	2.72	0.14	Materials
<b>Total</b>	<b>33.66</b>	<b>1.69</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 Global Climate 500 Japan Selection Index was launched on Oct 25, 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.

## ABOUT MSCI

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