

Portfolio Summary

Analysis Portfolio

As of Date: May 11, 2024 Portfolio Name: Portfolio Group 1

May 11, 2024 Carbon Efficiency and AI and Tech Exposure Factors Drive Changes in Portfolio Tracking Error

On May 11, 2024, the <https://www.msci.com/carbon-select-1> portfolio experienced a significant increase in tracking error, primarily due to changes in factor contributions. The carbon efficiency factor's contribution rose to 10.4 basis points, largely due to a shift in portfolio exposure. AI and Tech Exposure and Resilience factors also impacted the portfolio, with AI and Tech Exposure showing a change in contribution to the portfolio. These trends were mirrored across the portfolio, including a slight uptick. The Carbon Efficiency factor improved 1.2 portfolio, while the AI and Tech Exposure and Resilience factors showed a slight uptick and a slight uptick, respectively. In the specific risk area, AI and Tech Exposure and Resilience, there were no major contributors, affecting the portfolio's performance.

Top portfolio on 2024-05-11



Individual Portfolio: MSCI WORLD-ESG-FOCUS

Portfolio Summary: Asset Summary: Risk Decomposition

General overview for MSCI WORLD-ESG-FOCUS

No summary available for this portfolio.

Portfolio tracking error



Contributions to Tracking Error

