

CLIM

Climate Global - Climate Resilient REIT Index ETF

Fund Description

CLIM tracks an index of US REITs identified to have lower degree of exposure to climate events and risks. The fund selects and weights REITs by combining market cap and a scoring model used by global insurers and reinsurers.

FactSet Analyst Report

CLIM tracks an index of US REITs and related entities that demonstrate greater resilience to climate risks and extreme weather events. The index uses the Climate Robustness and Durability Score (CRDS), a quantitative metric utilizing insurance-grade catastrophe models and analytical standards. The methodology blends CRDS with market capitalization, balancing diversification and concentration. Scoring incorporates property-level hazard exposures, aggregates results at the portfolio level, and accounts for market capitalization. The universe includes all publicly listed US REITs, excluding mortgage REITs and ineligible sectors. Each REIT receives a score from hazard modeling, exposure analysis, and portfolio aggregation. A tunable climate threshold is applied to select investments. The fund targets 3080 constituents, weighting by a blend of CRDS and market capitalization. The index is rebalanced and reconstituted quarterly.

