

MSCI ACWI Select Climate 500 Index (USD)

The MSCI ACWI Select Climate 500 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).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2020 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Select Climate 500	MSCI ACWI
2024	18.26	17.49
2023	23.73	22.20
2022	-18.39	-18.36
2021	20.32	18.54

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 29, 2020
MSCI ACWI Select Climate 500	0.74	-3.83	11.99	-0.44	11.06	na	na	12.79
MSCI ACWI	0.93	-3.64	11.84	-0.40	10.27	na	na	12.31

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.03	20.06	17.42	3.17
1.95	20.24	17.16	3.06

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2020 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2020	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI Select Climate 500	1.01	0.79	14.03	15.71	na	na	0.47	na	na	0.68	26.55	2022-01-04–2022-10-12
MSCI ACWI	1.00	0.00	2.60	15.46	na	na	0.43	na	na	0.66	26.36	2022-01-04–2022-10-12

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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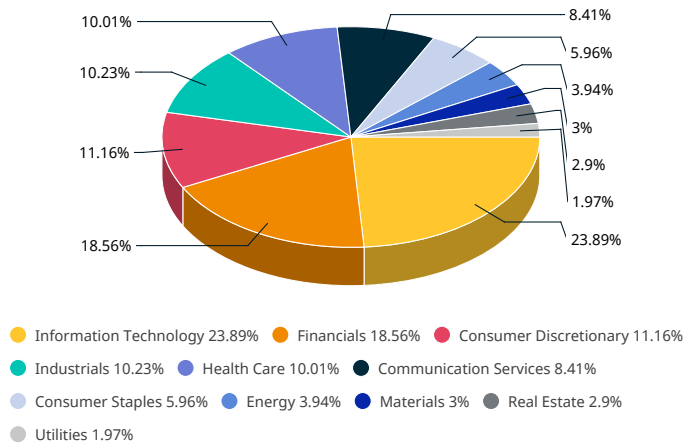
INDEX CHARACTERISTICS

	MSCI ACWI Select Climate 500	MSCI ACWI
Number of Constituents	500	2,558
Weight (%)		
Largest	4.30	4.18
Smallest	0.04	0.00
Average	0.20	0.04
Median	0.13	0.01

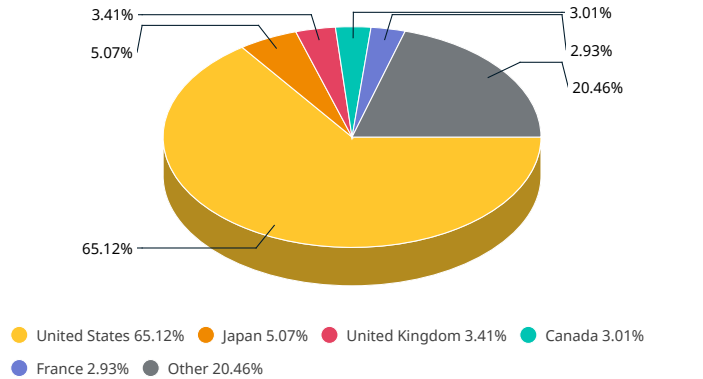
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	US	4.30	4.18	Info Tech
MICROSOFT CORP	US	3.73	3.65	Info Tech
NVIDIA	US	3.54	3.49	Info Tech
AMAZON.COM	US	2.31	2.28	Cons Discr
META PLATFORMS A	US	1.61	1.56	Comm Srvcs
ALPHABET A	US	1.47	1.21	Comm Srvcs
BROADCOM	US	1.15	1.12	Info Tech
TESLA	US	1.09	1.07	Cons Discr
LILLY (ELI) & COMPANY	US	0.98	0.95	Health Care
TAIWAN SEMICONDUCTOR MFG	TW	0.96	0.91	Info Tech
Total		21.12	20.41	

SECTOR WEIGHTS



COUNTRY WEIGHTS



The MSCI ACWI Select Climate 500 Index was launched on Dec 15, 2023. 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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