

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 – MAR 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 (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			Since May 29, 2020	FUNDAMENTALS (MAR 31, 2025)			
					3 Yr	5 Yr	10 Yr		Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI Select Climate 500	-4.19	-1.17	7.48	-1.17	7.71	na	na	12.85	1.99	20.41	17.50	3.22
MSCI ACWI	-3.95	-1.32	7.15	-1.32	6.91	na	na	12.31	1.92	20.57	17.23	3.10

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2020 – MAR 31, 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	16.56	na	na	0.28	na	na	0.68	26.55	2022-01-04–2022-10-12
MSCI ACWI	1.00	0.00	2.60	16.29	na	na	0.23	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

MSCI ACWI Select Climate 500 Index (USD)

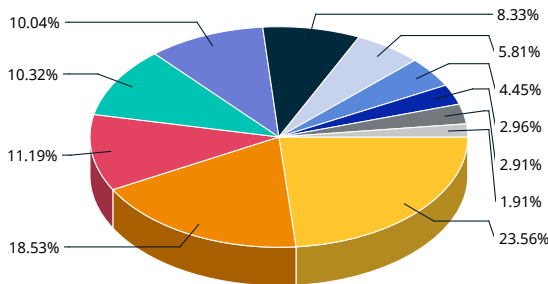
INDEX CHARACTERISTICS

	MSCI ACWI Select Climate 500	MSCI ACWI
Number of Constituents	500	2,558
Weight (%)		
Largest	4.52	4.40
Smallest	0.04	0.00
Average	0.20	0.04
Median	0.13	0.01

TOP 10 CONSTITUENTS

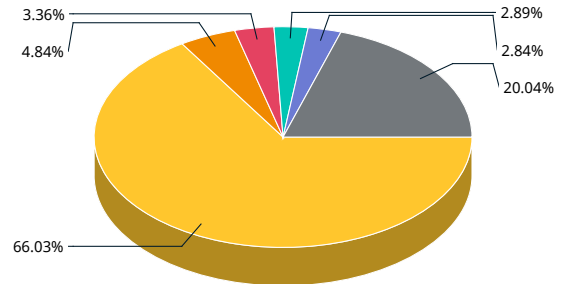
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	US	4.52	4.40	Info Tech
MICROSOFT CORP	US	3.56	3.49	Info Tech
NVIDIA	US	3.54	3.49	Info Tech
AMAZON.COM	US	2.40	2.37	Cons Discr
META PLATFORMS A	US	1.70	1.65	Comm Svcs
ALPHABET A	US	1.44	1.19	Comm Svcs
BROADCOM	US	1.00	0.98	Info Tech
TESLA	US	1.00	0.99	Cons Discr
JPMORGAN CHASE & CO	US	0.96	0.91	Financials
TAIWAN SEMICONDUCTOR MFG	TW	0.93	0.89	Info Tech
Total		21.05	20.37	

SECTOR WEIGHTS



- Information Technology 23.56%
- Financials 18.53%
- Consumer Discretionary 11.19%
- Health Care 10.32%
- Industrials 10.04%
- Communication Services 8.33%
- Consumer Staples 5.81%
- Energy 4.45%
- Materials 2.96%
- Real Estate 2.91%
- Utilities 1.91%

COUNTRY WEIGHTS



- United States 66.03%
- Japan 4.84%
- United Kingdom 3.36%
- Canada 2.89%
- France 2.84%
- Other 20.04%

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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