

# 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 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI ACWI Select Climate 500 | MSCI ACWI |
|------|------------------------------|-----------|
| 2025 | 21.56                        | 22.34     |
| 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, 2026)

|                                     | 1 Mo  | 3 Mo | 1 Yr  | YTD  | ANNUALIZED |       |       |       | Since May 29, 2020 |
|-------------------------------------|-------|------|-------|------|------------|-------|-------|-------|--------------------|
|                                     |       |      |       |      | 3 Yr       | 5 Yr  | 10 Yr |       |                    |
| <b>MSCI ACWI Select Climate 500</b> | 10.06 | 3.39 | 29.66 | 6.19 | 19.88      | 11.09 | na    | 15.48 |                    |
| <b>MSCI ACWI</b>                    | 10.17 | 3.58 | 31.00 | 6.65 | 19.84      | 10.68 | na    | 15.26 |                    |

## FUNDAMENTALS (APR 30, 2026)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.67        | 23.35 | 18.09   | 3.81 |
| 1.62        | 23.50 | 18.07   | 3.72 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2020 – APR 30, 2026)

|                                     | 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<br>Period YYYY-MM-DD |                       |
|-------------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|------------------------|---------------------------------------|-----------------------|
|                                     |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                        |                                       |                       |
| <b>MSCI ACWI Select Climate 500</b> | 1.01 | 0.75               | 13.48                     | 12.75                               | 15.13 | na    | 1.13                        | 0.55 | na    | 0.84                   | 26.55                                 | 2022-01-04–2022-10-12 |
| <b>MSCI ACWI</b>                    | 1.00 | 0.00               | 2.47                      | 12.75                               | 14.92 | na    | 1.12                        | 0.53 | na    | 0.83                   | 26.36                                 | 2022-01-04–2022-10-12 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

# MSCI ACWI Select Climate 500 Index (USD)

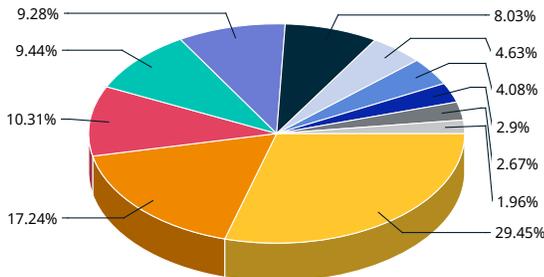
## INDEX CHARACTERISTICS

|                               | MSCI ACWI Select Climate 500 | MSCI ACWI |
|-------------------------------|------------------------------|-----------|
| <b>Number of Constituents</b> | 504                          | 2,514     |
| <b>Weight (%)</b>             |                              |           |
| <b>Largest</b>                | 5.01                         | 4.91      |
| <b>Smallest</b>               | 0.00                         | 0.00      |
| <b>Average</b>                | 0.20                         | 0.04      |
| <b>Median</b>                 | 0.12                         | 0.01      |

## TOP 10 CONSTITUENTS

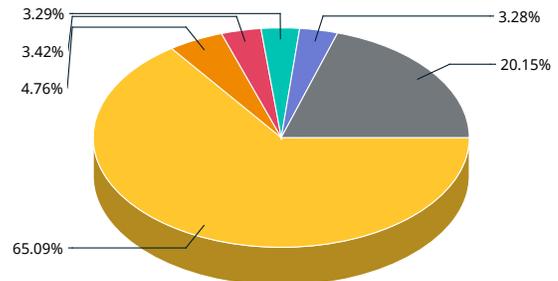
|                          | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector     |
|--------------------------|---------|---------------|----------------------|------------|
| NVIDIA                   | US      | 5.01          | 4.91                 | Info Tech  |
| APPLE                    | US      | 4.16          | 4.04                 | Info Tech  |
| MICROSOFT CORP           | US      | 2.99          | 2.92                 | Info Tech  |
| AMAZON.COM               | US      | 2.63          | 2.58                 | Cons Discr |
| ALPHABET A               | US      | 2.50          | 2.27                 | Comm Srvc  |
| BROADCOM                 | US      | 1.94          | 1.90                 | Info Tech  |
| TAIWAN SEMICONDUCTOR MFG | TW      | 1.78          | 1.68                 | Info Tech  |
| ALPHABET C               | US      | 1.76          | 1.88                 | Comm Srvc  |
| META PLATFORMS A         | US      | 1.39          | 1.35                 | Comm Srvc  |
| TESLA                    | US      | 1.12          | 1.09                 | Cons Discr |
| <b>Total</b>             |         | <b>25.29</b>  | <b>24.62</b>         |            |

## SECTOR WEIGHTS



- Information Technology 29.45%
- Financials 17.24%
- Industrials 10.31%
- Communication Services 9.44%
- Consumer Discretionary 9.28%
- Health Care 8.03%
- Consumer Staples 4.63%
- Energy 4.08%
- Materials 2.9%
- Real Estate 2.67%
- Utilities 1.96%

## COUNTRY WEIGHTS



- United States 65.09%
- Japan 4.76%
- United Kingdom 3.42%
- Taiwan 3.29%
- Canada 3.28%
- Other 20.15%

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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