

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 – JAN 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 (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 29, 2020				
MSCI ACWI Select Climate 500	2.71	3.73	20.61	2.71	19.33	12.53	na	15.52	1.69	23.12	19.19	3.77
MSCI ACWI	2.96	4.03	21.87	2.96	19.06	11.95	na	15.26	1.64	23.38	18.98	3.65

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

	Beta	Tracking Error (%) ¹	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	0.76	13.48	10.89	14.20	na	1.25	0.68	na	0.87	26.55	2022-01-04–2022-10-12	
MSCI ACWI	1.00	0.00	2.56	10.88	13.97	na	1.23	0.65	na	0.86	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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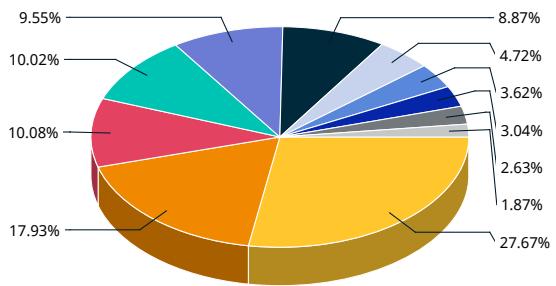
INDEX CHARACTERISTICS

	MSCI ACWI Select Climate 500	MSCI ACWI
Number of Constituents	502	2,515
	Weight (%)	
Largest	4.94	4.85
Smallest	0.01	0.00
Average	0.20	0.04
Median	0.12	0.01

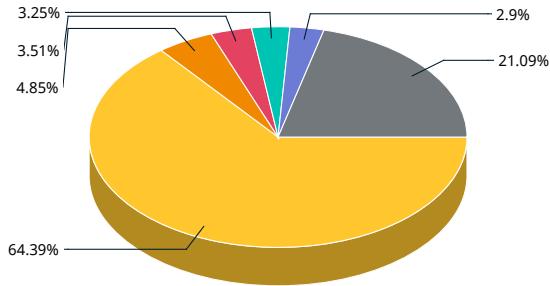
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	4.94	4.85	Info Tech
APPLE	US	4.10	4.02	Info Tech
MICROSOFT CORP	US	3.24	3.17	Info Tech
AMAZON.COM	US	2.45	2.40	Cons Discr
ALPHABET A	US	2.26	2.05	Comm Srvcs
META PLATFORMS A	US	1.68	1.62	Comm Srvcs
ALPHABET C	US	1.60	1.73	Comm Srvcs
BROADCOM	US	1.59	1.55	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	1.53	1.45	Info Tech
TESLA	US	1.30	1.27	Cons Discr
Total		24.70	24.10	

SECTOR WEIGHTS



COUNTRY WEIGHTS



● Information Technology 27.67% ● Financials 17.93% ● Industrials 10.08%
● Consumer Discretionary 10.02% ● Communication Services 9.55% ● Health Care 8.87%
● Consumer Staples 4.72% ● Energy 3.62% ● Materials 3.04% ● Real Estate 2.63%
● Utilities 1.87%

● United States 64.39% ● Japan 4.85% ● United Kingdom 3.51% ● Canada 3.25%
● Taiwan 2.9% ● Other 21.09%

The MSCI ACWI Select Climate 500 Index was launched on Dec 15, 2023. Data prior to the launch date is back-tested (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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