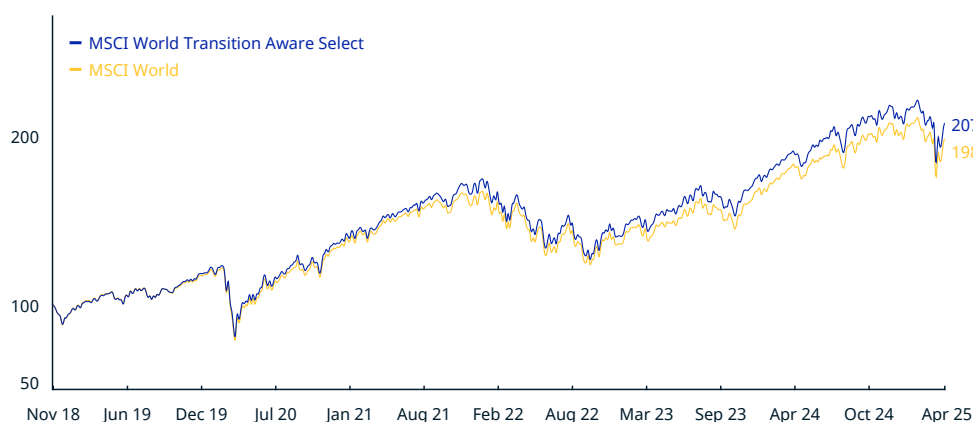


# MSCI World Transition Aware Select Index (USD)

The MSCI World Transition Aware Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries\*. The index is designed to represent the performance of companies that are contributing to the climate transition by setting SBTi approved emissions reduction targets, generating green revenues or leading their sector peers in terms of greenhouse gas emissions intensity. The index excludes companies that are associated with controversial weapons, tobacco, thermal coal mining, thermal coal-based power generation, or unconventional oil & gas extraction and companies that are not in compliance with the United Nations Global Compact principles.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2018 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Transition Aware Select	MSCI World
2024	18.90	18.67
2023	25.30	23.79
2022	-18.85	-18.14
2021	24.50	21.82
2020	17.10	15.90
2019	28.77	27.67

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2018
					3 Yr	5 Yr	10 Yr		
MSCI World Transition Aware Select	0.83	-4.32	12.50	-1.08	11.41	14.52	na		12.06
MSCI World	0.89	-4.30	12.16	-0.92	11.06	13.95	na		11.27

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.85	21.42	18.41	3.56
1.86	21.23	18.09	3.32

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2018	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD	
MSCI World Transition Aware Select	0.98	1.43	11.13	15.57	15.78	na	0.50	0.77	na	0.61	33.09	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.39	15.86	15.76	na	0.47	0.74	na	0.57	34.03	2020-02-12–2020-03-23

<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 World Transition Aware Select Index (USD)

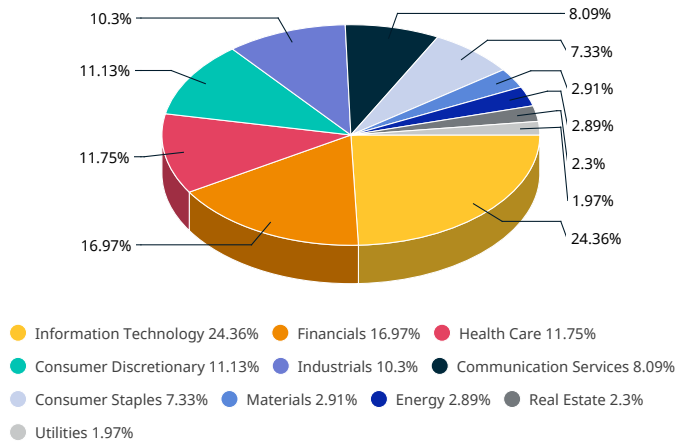
INDEX CHARACTERISTICS

	MSCI World Transition Aware Select	MSCI World
Number of Constituents	821	1,352
	Weight (%)	
Largest	5.81	4.66
Smallest	0.00	0.00
Average	0.12	0.07
Median	0.04	0.03

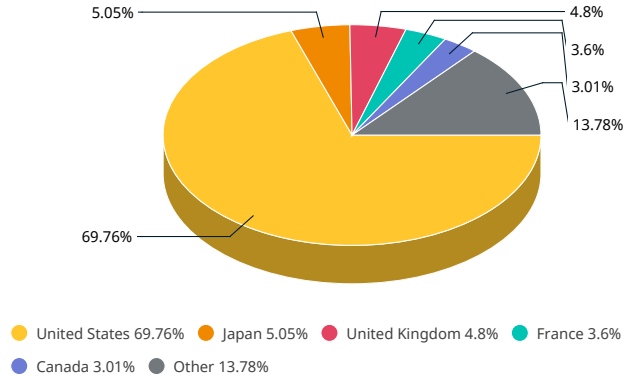
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.81	4.66	Info Tech
MICROSOFT CORP	5.02	4.07	Info Tech
NVIDIA	4.80	3.89	Info Tech
AMAZON.COM	3.14	2.54	Cons Discr
META PLATFORMS A	2.46	1.74	Comm Srvcs
ALPHABET A	1.91	1.35	Comm Srvcs
VISA A	1.64	0.87	Financials
LILLY (ELI) & COMPANY	1.47	1.06	Health Care
TESLA	1.46	1.19	Cons Discr
MASTERCARD A	1.29	0.65	Financials
Total	29.00	22.03	

SECTOR WEIGHTS



COUNTRY WEIGHTS



\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

## ABOUT MSCI

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