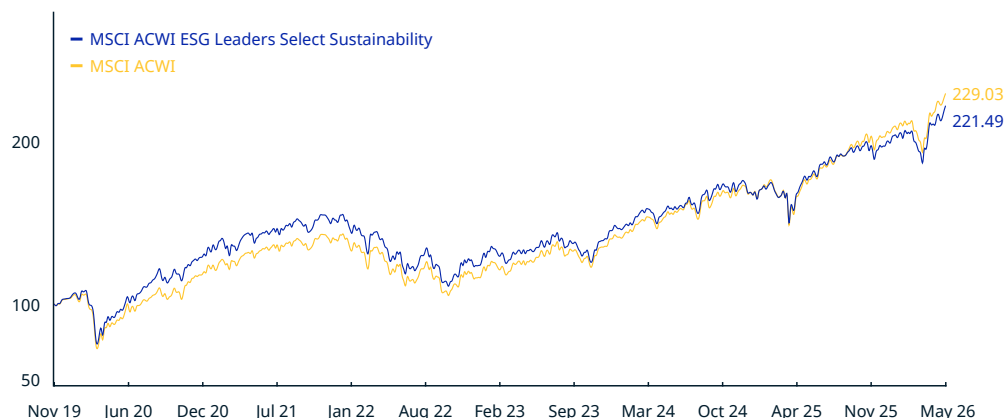


# MSCI ACWI ESG Leaders Select Sustainability Index (USD)

The MSCI ACWI ESG Leaders Select Sustainability Index\* is based on the MSCI ACWI Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries\*\*. The index aims to represent the performance of an investment strategy that selects securities of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers and reweights the constituents to meet additional climate requirements imposed.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2019 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI ESG Leaders Select Sustainability	MSCI ACWI
2025	18.52	22.34
2024	12.97	17.49
2023	19.51	22.20
2022	-20.04	-18.36
2021	18.10	18.54
2020	26.40	16.25

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2019	FUNDAMENTALS (MAY 29, 2026)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI ACWI ESG Leaders Select Sustainability	5.63	6.98	24.63	11.88	19.12	9.12	na	12.99	1.69	23.64	18.37	3.51	
MSCI ACWI	5.16	7.54	30.27	12.15	22.30	11.45	na	13.58	1.58	23.77	18.23	3.85	

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2019 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2019	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI ESG Leaders Select Sustainability	1.00	2.68	52.00	13.62	15.57	na	1.02	0.42	na	0.65	32.18	2020-02-14–2020-03-23
MSCI ACWI	1.00	0.00	2.47	12.81	15.04	na	1.28	0.57	na	0.69	33.74	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

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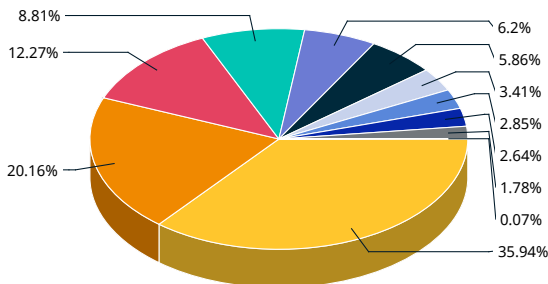
## INDEX CHARACTERISTICS

	MSCI ACWI ESG Leaders Select Sustainability	MSCI ACWI
<b>Number of Constituents</b>	1,488	2,513
	Weight (%)	
<b>Largest</b>	5.16	4.95
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.07	0.04
<b>Median</b>	0.03	0.01

## TOP 10 CONSTITUENTS

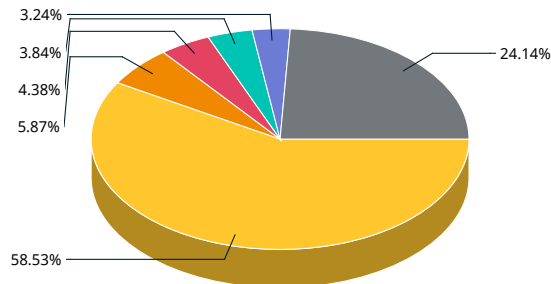
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.16	4.95	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	2.12	1.79	Info Tech
BROADCOM	US	2.08	1.94	Info Tech
MICRON TECHNOLOGY	US	1.26	1.05	Info Tech
ADVANCED MICRO DEVICES	US	0.98	0.81	Info Tech
SK HYNIX	KR	0.97	0.82	Info Tech
CISCO SYSTEMS	US	0.96	0.46	Info Tech
ASML HLDG	NL	0.76	0.60	Info Tech
VISA A	US	0.70	0.53	Financials
LAM RESEARCH CORP	US	0.65	0.39	Info Tech
<b>Total</b>		<b>15.64</b>	<b>13.33</b>	

## SECTOR WEIGHTS



- Information Technology 35.94%
- Financials 20.16%
- Industrials 12.27%
- Health Care 8.81%
- Real Estate 6.2%
- Consumer Discretionary 5.86%
- Communication Services 3.41%
- Consumer Staples 2.85%
- Materials 2.64%
- Utilities 1.78%
- Energy 0.07%

## COUNTRY WEIGHTS



- United States 58.53%
- Japan 5.87%
- Taiwan 4.38%
- Canada 3.84%
- China 3.24%
- Other 24.14%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

\*A custom index calculated by MSCI and based on criteria defined by Nykredit Bank A/S.

\*\*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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI ESG Leaders Select Sustainability Index was launched on Nov 25, 2020. 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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