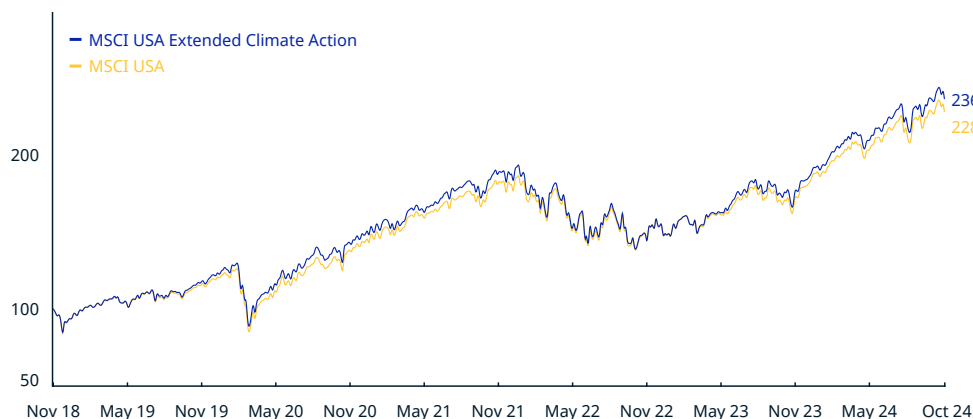


# MSCI USA Extended Climate Action Index (USD)

The MSCI USA Extended Climate Action Index is designed to represent the performance of companies that have been assessed to lead their sector peers in terms of their positioning and actions relative to a climate transition. MSCI Extended Climate Action Indexes use MSCI ESG Business Involvement Screening Research and MSCI Climate Change Metrics to identify companies that are involved in the following business activities such as Controversial Weapons, Tobacco, Thermal Coal Mining, Oil Sands, Nuclear Weapons and Producers of Civilian Firearms.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2018 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended Climate Action	MSCI USA
2023	29.56	27.10
2022	-22.22	-19.46
2021	27.10	26.97
2020	23.02	21.37
2019	33.90	31.64

## INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2018
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2018	
MSCI USA Extended Climate Action	-0.49	4.40	40.34	22.80	8.28	15.76	na	15.66	
MSCI USA	-0.74	3.84	38.40	20.79	8.36	15.27	na	14.95	

## FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.32	26.93	21.82	5.28
1.31	26.74	21.59	5.02

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – OCT 31, 2024)

	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 USA Extended Climate Action	0.99	1.55	19.77	17.61	18.35	na	0.34	0.77	na	0.77	33.36	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.97	17.38	18.38	na	0.34	0.74	na	0.73	34.12	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI USA Extended Climate Action Index (USD)

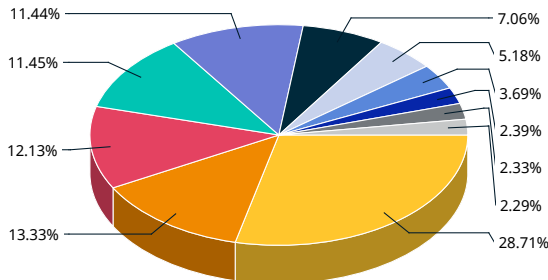
## INDEX CHARACTERISTICS

	MSCI USA Extended Climate Action	MSCI USA
<b>Number of Constituents</b>	296	593
	Weight (%)	
<b>Largest</b>	6.39	6.60
<b>Smallest</b>	0.02	0.01
<b>Average</b>	0.34	0.17
<b>Median</b>	0.13	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.39	6.55	Info Tech
APPLE	5.44	6.60	Info Tech
AMAZON.COM	4.75	3.50	Cons Discr
MICROSOFT CORP	4.42	5.76	Info Tech
META PLATFORMS A	3.53	2.50	Comm Svcs
ALPHABET A	2.39	2.02	Comm Svcs
BROADCOM	2.13	1.51	Info Tech
ALPHABET C	2.07	1.75	Comm Svcs
TESLA	2.03	1.44	Cons Discr
LILLY (ELI) & COMPANY	1.90	1.34	Health Care
<b>Total</b>	<b>35.04</b>	<b>32.96</b>	

## SECTOR WEIGHTS



- Information Technology 28.71%
- Financials 13.33%
- Health Care 12.13%
- Consumer Discretionary 11.45%
- Communication Services 11.44%
- Industrials 7.06%
- Consumer Staples 5.18%
- Energy 3.69%
- Utilities 2.39%
- Materials 2.33%
- Real Estate 2.29%

The MSCI USA Extended Climate Action Index was launched on Mar 06, 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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