

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 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 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended Climate Action	MSCI USA
2025	14.40	17.75
2024	27.13	25.08
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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2018	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2018					
MSCI USA Extended Climate Action	-4.55	-6.30	11.89	-6.30	17.75	10.82	na	14.07	1.38	24.45	19.76	5.00	
MSCI USA	-4.90	-4.52	17.74	-4.52	18.38	11.62	na	14.25	1.24	25.67	19.96	5.14	

FUNDAMENTALS (MAR 31, 2026)

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	1.64	17.86	12.34	15.72	na	1.01	0.52	na	0.70	33.36	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.23	12.31	15.48	na	1.06	0.58	na	0.71	34.12	2020-02-19–2020-03-23

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

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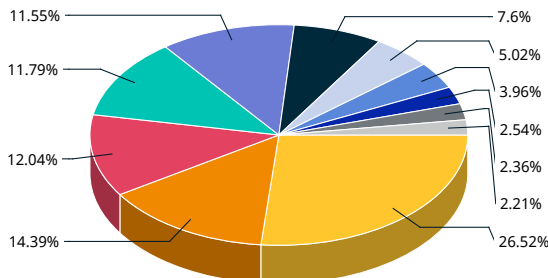
INDEX CHARACTERISTICS

	MSCI USA Extended Climate Action	MSCI USA
Number of Constituents	270	538
	Weight (%)	
Largest	5.62	7.47
Smallest	0.01	0.01
Average	0.37	0.19
Median	0.17	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.62	7.47	Info Tech
BROADCOM	4.73	2.46	Info Tech
MICROSOFT CORP	4.52	4.61	Info Tech
AMAZON.COM	4.36	3.53	Cons Discr
META PLATFORMS A	3.45	2.20	Comm Svcs
TESLA	2.91	1.85	Cons Discr
ALPHABET A	2.78	2.95	Comm Svcs
ALPHABET C	2.32	2.46	Comm Svcs
JPMORGAN CHASE & CO	2.22	1.41	Financials
LILLY (ELI) & COMPANY	2.05	1.30	Health Care
Total	34.94	30.24	

SECTOR WEIGHTS



- Information Technology 26.52%
- Financials 14.39%
- Communication Services 12.04%
- Health Care 11.79%
- Consumer Discretionary 11.55%
- Industrials 7.6%
- Consumer Staples 5.02%
- Energy 3.96%
- Utilities 2.54%
- Real Estate 2.36%
- Materials 2.21%

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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