

# 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 – MAY 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 (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2018
					3 Yr	5 Yr	10 Yr		
MSCI USA Extended Climate Action	4.53	9.62	22.48	7.61	21.92	12.62	na	15.87	
MSCI USA	5.27	10.62	29.31	11.06	23.71	13.72	na	16.24	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.24	26.74	21.44	5.62
1.11	28.27	21.72	5.86

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – MAY 29, 2026)

	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	1.66	17.86	13.36	16.16	na	1.21	0.61	na	0.79	33.36	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.23	13.50	16.04	na	1.31	0.67	na	0.80	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

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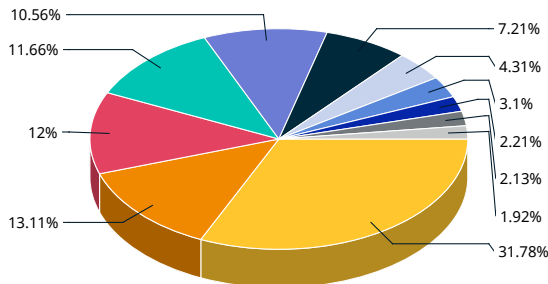
## INDEX CHARACTERISTICS

	MSCI USA Extended Climate Action	MSCI USA
<b>Number of Constituents</b>	270	536
	Weight (%)	
<b>Largest</b>	5.95	7.79
<b>Smallest</b>	0.01	0.01
<b>Average</b>	0.37	0.19
<b>Median</b>	0.15	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BROADCOM	5.95	3.06	Info Tech
NVIDIA	5.94	7.79	Info Tech
AMAZON.COM	4.94	3.95	Cons Discr
MICROSOFT CORP	4.80	4.83	Info Tech
META PLATFORMS A	3.33	2.09	Comm Svcs
ALPHABET A	3.20	3.36	Comm Svcs
TESLA	2.97	1.87	Cons Discr
ALPHABET C	2.65	2.78	Comm Svcs
ADVANCED MICRO DEVICES	2.49	1.28	Info Tech
LILLY (ELI) & COMPANY	2.14	1.35	Health Care
<b>Total</b>	<b>38.42</b>	<b>32.36</b>	

## SECTOR WEIGHTS



- Information Technology 31.78%
- Financials 13.11%
- Communication Services 12%
- Consumer Discretionary 11.66%
- Health Care 10.56%
- Industrials 7.21%
- Consumer Staples 4.31%
- Energy 3.1%
- Real Estate 2.21%
- Utilities 2.13%
- Materials 1.92%

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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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