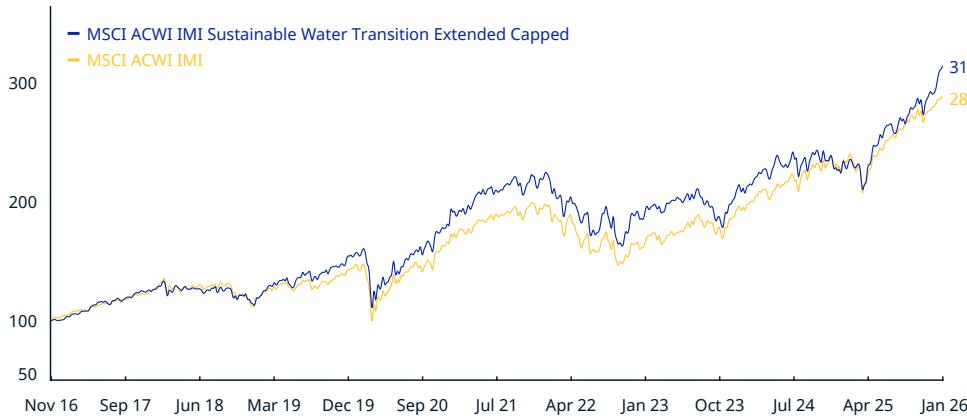


MSCI ACWI IMI Sustainable Water Transition Extended Capped Index (USD)

The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with key aspects of addressing water scarcity through their products or services, and/or through their management of related issues, all assessed within the context of potential contribution towards a circular economy. The parent index MSCI ACWI IMI Index, includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index also applies two sets of exclusions criteria to screen companies with business activities that are not considered aligned with the overall objective of addressing water scarcity or promoting circularity. Additionally, the Index utilizes a combination of weighting strategies at both security and component levels, as well as applies issuer capping and the MSCI 25/50 methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
2025	27.67	22.06
2024	5.74	16.37
2023	15.46	21.58
2022	-17.34	-18.40
2021	22.64	18.22
2020	17.84	16.25
2019	33.65	26.35
2018	-9.19	-10.08
2017	27.21	23.95

INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016				
MSCI ACWI IMI Sustainable Water Transition Extended Capped	8.69	10.06	35.28	8.69	16.85	11.18	na	13.29	1.81	25.29	19.96	3.06
MSCI ACWI IMI	3.28	4.47	22.07	3.28	18.43	11.50	na	12.21	1.67	23.61	18.76	3.34

FUNDAMENTALS (JAN 30, 2026)

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2016	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Sustainable Water Transition Extended Capped	0.97	5.45	44.93	13.60	15.75	na	0.86	0.55	na	0.73	34.12	2020-02-19–2020-03-23
MSCI ACWI IMI	1.00	0.00	2.00	11.08	14.10	na	1.16	0.62	na	0.69	34.52	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI ACWI IMI Sustainable Water Transition Extended Capped Index (USD)

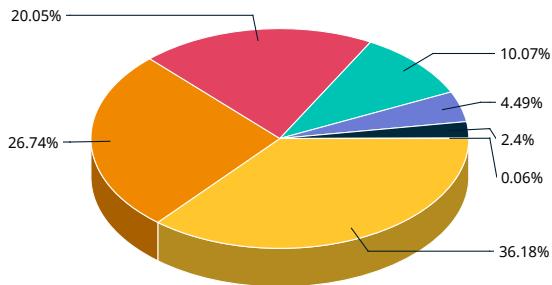
INDEX CHARACTERISTICS

	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
Number of Constituents	53	8,206
Weight (%)		
Largest	7.03	4.32
Smallest	0.01	0.00
Average	1.89	0.01
Median	0.74	0.00

TOP 10 CONSTITUENTS

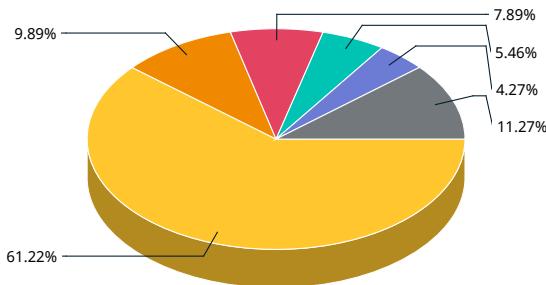
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
INTEL CORP	US	7.03	0.20	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	6.81	1.29	Info Tech
TEXAS INSTRUMENTS	US	6.77	0.18	Info Tech
ANALOG DEVICES	US	6.69	0.14	Info Tech
SABESP ON	BR	5.97	0.01	Utilities
XYLEM	US	5.25	0.03	Industrials
AMERICAN WATER WORKS CO	US	5.10	0.02	Utilities
CORE & MAIN A	US	4.47	0.01	Industrials
MARRIOTT INTERNATIONAL A	US	4.44	0.07	Cons Discr
HILTON WORLDWIDE HLDGS	US	4.20	0.07	Cons Discr
Total		56.73	2.02	

SECTOR WEIGHTS



● Information Technology 36.18% ● Industrials 26.74% ● Utilities 20.05%
● Consumer Discretionary 10.07% ● Consumer Staples 4.49% ● Materials 2.4%
● Real Estate 0.06%

COUNTRY WEIGHTS



● United States 61.22% ● Taiwan 9.89% ● Brazil 7.89% ● United Kingdom 5.46%
● Japan 4.27% ● Other 11.27%

* 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 IMI Sustainable Water Transition Extended Capped Index was launched on Mar 31, 2022. 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.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.



MSCI ACWI IMI Sustainable Water Transition Extended Capped Index (USD) | msci.com