

MSCI ACWI ESG Leaders Index (USD)

The MSCI ACWI ESG Leaders Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI ACWI Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to Controversies. The Indexes are derived from the MSCI ACWI Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. The MSCI ACWI ESG Leaders Index consists of Large and Mid cap companies across 23 Developed Markets (DM) countries and 24 Emerging Markets (EM) countries*. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, the trend in that rating and the company's industry-adjusted ESG score.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI ESG Leaders	MSCI ACWI
2025	20.71	20.60
2024	15.20	15.73
2023	21.04	20.09
2022	-21.28	-19.80
2021	19.10	16.80
2020	14.11	14.33
2019	24.73	24.05
2018	-10.43	-11.18
2017	20.67	21.62
2016	5.54	5.63
2015	-4.15	-4.26
2014	2.80	2.10
2013	21.91	20.25
2012	12.42	13.43

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Sep 28, 2007
					3 Yr	5 Yr	10 Yr	Since Sep 28, 2007	
MSCI ACWI ESG Leaders	-7.69	-4.96	18.92	-4.96	14.21	7.40	9.26	5.15	
MSCI ACWI	-7.36	-3.52	18.35	-3.52	14.82	7.77	9.41	4.79	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.71	21.94	17.67	3.78
1.75	21.77	17.12	3.43

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Sep 28, 2007	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI ACWI ESG Leaders	0.98	1.40	4.14	12.21	14.93	14.39	0.77	0.33	0.53	0.30	58.39	2007-10-31–2009-03-09
MSCI ACWI	1.00	0.00	2.47	11.68	14.42	14.41	0.84	0.36	0.54	0.27	59.61	2007-10-31–2009-03-09

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

MSCI ACWI ESG Leaders Index (USD)

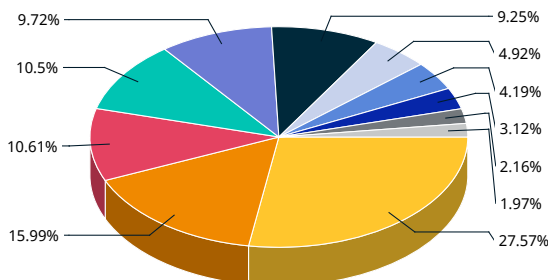
INDEX CHARACTERISTICS

	MSCI ACWI ESG Leaders	MSCI ACWI
Number of Constituents	1,071	2,515
Weight (%)		
Largest	9.16	4.72
Smallest	0.00	0.00
Average	0.09	0.04
Median	0.03	0.01

TOP 10 CONSTITUENTS

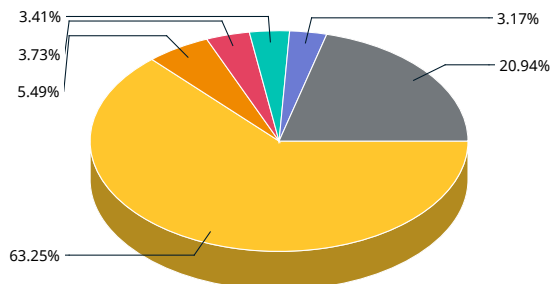
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	9.16	4.72	Info Tech
MICROSOFT CORP	US	5.65	2.91	Info Tech
ALPHABET A	US	3.62	1.86	Comm Svcs
ALPHABET C	US	3.02	1.55	Comm Svcs
TAIWAN SEMICONDUCTOR MFG	TW	2.93	1.51	Info Tech
TESLA	US	2.27	1.17	Cons Discr
LILLY (ELI) & COMPANY	US	1.60	0.82	Health Care
JOHNSON & JOHNSON	US	1.27	0.66	Health Care
VISA A	US	1.10	0.57	Financials
ASML HLDG	NL	1.08	0.56	Info Tech
Total		31.71	16.33	

SECTOR WEIGHTS



- Information Technology 27.57%
- Financials 15.99%
- Communication Services 10.61%
- Industrials 10.5%
- Health Care 9.72%
- Consumer Discretionary 9.25%
- Consumer Staples 4.92%
- Materials 4.19%
- Energy 3.12%
- Utilities 2.16%
- Real Estate 1.97%

COUNTRY WEIGHTS



- United States 63.25%
- Japan 5.49%
- Taiwan 3.73%
- China 3.41%
- Canada 3.17%
- Other 20.94%

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* 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.

ABOUT MSCI

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