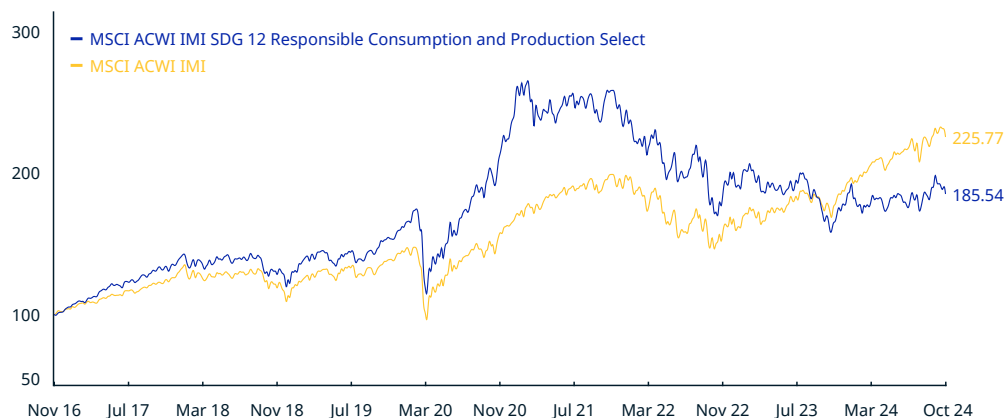


# MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select Index (USD)

The MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select Index (the 'Index') aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with positive contribution to SDG 12 through their products or services, as defined using the measures such as Alternative Energy, Energy Efficiency, Sustainable Water, among others. The Index also supplements these measures selecting companies that help enable the transition to a circular economy, as well as applies a set of exclusions criteria to screen companies with business activities that are not considered to be aligned with the overall objective of ensuring sustainable consumption and production patterns, as well as any of the other 16 SDGs. Additionally, the Index utilizes a combination of weighting strategies at both security and component levels, as well as applies a minimum weight filter and issuer capping. The MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select Index is based on the MSCI ACWI IMI Index, its parent index, which includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries\*.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select	MSCI ACWI IMI
2023	0.95	21.58
2022	-22.39	-18.40
2021	0.91	18.22
2020	50.31	16.25
2019	28.80	26.35
2018	-7.43	-10.08
2017	32.16	23.95

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016	
MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select	-6.04	0.74	16.87	-3.02	-10.44	4.13	na	8.11	
MSCI ACWI IMI	-2.32	2.27	32.33	15.10	4.93	10.74	na	10.82	

## FUNDAMENTALS (OCT 31, 2024)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select	2.26	41.46	21.92	1.70
MSCI ACWI IMI	1.89	21.66	17.55	2.92

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – 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, 2016	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select	1.09	9.26	19.31	21.73	22.77	na	-0.57	0.19	na	0.39	40.30	2021-02-15–2023-10-30
MSCI ACWI IMI	1.00	0.00	2.23	16.60	17.74	na	0.16	0.53	na	0.60	34.52	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

# MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select Index (USD)

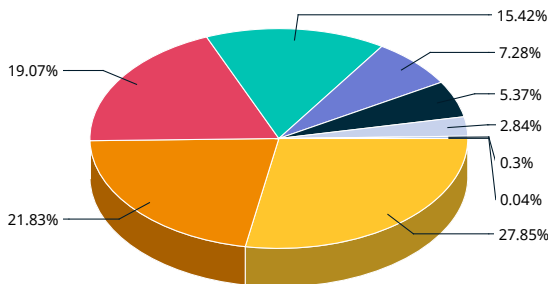
## INDEX CHARACTERISTICS

	MSCI ACWI IMI SDG 12 Responsible Consumption and Production Select	MSCI ACWI IMI
<b>Number of Constituents</b>	268	8,780
	<b>Weight (%)</b>	
<b>Largest</b>	5.31	3.84
<b>Smallest</b>	0.02	0.00
<b>Average</b>	0.37	0.01
<b>Median</b>	0.15	0.00

## TOP 10 CONSTITUENTS

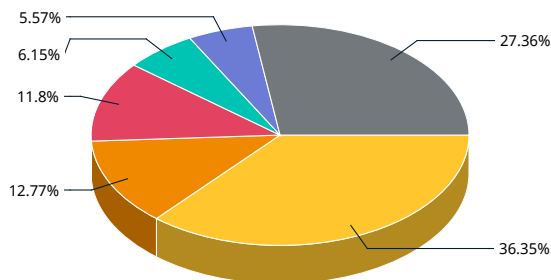
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
DIGITAL REALTY TRUST	US	5.31	0.07	Real Estate
TAIWAN SEMICONDUCTOR MFG	TW	4.69	0.92	Info Tech
BYD CO H	CN	3.91	0.04	Cons Discr
FIRST SOLAR	US	2.84	0.02	Info Tech
VESTAS WIND SYSTEMS	DK	2.72	0.02	Industrials
TEXAS INSTRUMENTS	US	2.59	0.22	Info Tech
LI AUTO (HK)	CN	2.40	0.02	Cons Discr
DAIWA HOUSE INDUSTRY	JP	2.02	0.02	Real Estate
SCHNEIDER ELECTRIC	FR	1.97	0.16	Industrials
LG ENERGY SOLUTION	KR	1.88	0.02	Industrials
<b>Total</b>		<b>30.32</b>	<b>1.52</b>	

## SECTOR WEIGHTS



- Real Estate 27.85%
- Industrials 21.83%
- Information Technology 19.07%
- Consumer Discretionary 15.42%
- Utilities 7.28%
- Materials 5.37%
- Consumer Staples 2.84%
- Health Care 0.3%
- Energy 0.04%

## COUNTRY WEIGHTS



- United States 36.35%
- China 12.77%
- Japan 11.8%
- France 6.15%
- Taiwan 5.57%
- Other 27.36%

\*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 SDG 12 Responsible Consumption and Production Select Index was launched on Jun 03, 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

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