

MSCI World IMI Screened Index (USD)

The MSCI World IMI Screened Index is based on the MSCI World IMI Index, its parent index, and includes large, mid and small cap securities across 23 Developed Markets (DM)* countries. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, palm oil and arctic oil & gas or that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. The index also excludes companies that are involved in very severe controversies and/or in certain biodiversity-related controversies and targets a minimum 30% reduction in carbon emission intensity relative to the underlying parent index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Screened	MSCI World IMI
2025	21.18	20.98
2024	18.66	17.52
2023	25.02	22.88
2022	-19.55	-18.22
2021	21.30	21.04
2020	17.38	15.90
2019	27.91	27.48
2018	-9.38	-9.41
2017	22.53	22.44
2016	7.78	8.19
2015	-0.11	-0.80
2014	4.85	4.52
2013	28.26	27.42

INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World IMI Screened	4.90	7.84	28.72	10.80	22.29	11.72	13.12	12.79	
MSCI World IMI	4.47	6.98	28.17	10.93	21.63	11.40	12.78	12.44	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.48	25.24	19.63	3.85
1.57	24.92	19.30	3.77

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World IMI Screened	1.01	0.66	3.17	13.56	15.76	15.42	1.22	0.57	0.73	0.80	34.56	2020-02-12–2020-03-23
MSCI World IMI	1.00	0.00	1.70	12.90	15.33	15.14	1.23	0.56	0.72	0.79	34.81	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 World IMI Screened Index (USD)

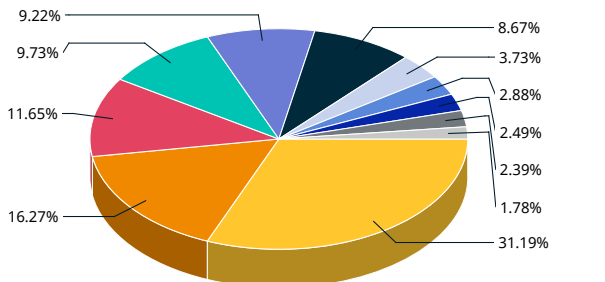
INDEX CHARACTERISTICS

	MSCI World IMI Screened	MSCI World IMI
Number of Constituents	4,730	5,137
Weight (%)		
Largest	5.45	5.05
Smallest	0.00	0.00
Average	0.02	0.02
Median	0.00	0.00

TOP 10 CONSTITUENTS

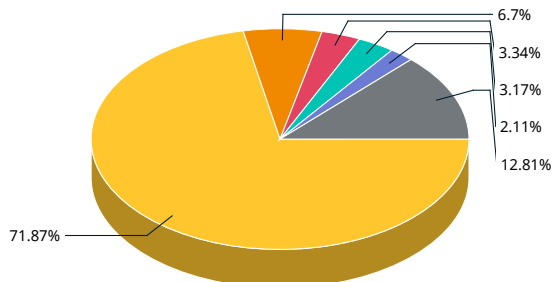
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.45	5.05	Info Tech
APPLE	4.87	4.51	Info Tech
MICROSOFT CORP	3.37	3.13	Info Tech
AMAZON.COM	2.76	2.56	Cons Discr
ALPHABET A	2.35	2.18	Comm Srvc
BROADCOM	2.14	1.98	Info Tech
ALPHABET C	1.94	1.80	Comm Srvc
META PLATFORMS A	1.46	1.36	Comm Srvc
TESLA	1.31	1.21	Cons Discr
MICRON TECHNOLOGY	1.16	1.08	Info Tech
Total	26.81	24.86	

SECTOR WEIGHTS



- Information Technology 31.19%
- Financials 16.27%
- Industrials 11.65%
- Consumer Discretionary 9.73%
- Health Care 9.22%
- Communication Services 8.67%
- Materials 3.73%
- Consumer Staples 2.88%
- Real Estate 2.49%
- Energy 2.39%
- Utilities 1.78%

COUNTRY WEIGHTS



- United States 71.87%
- Japan 6.7%
- United Kingdom 3.34%
- Canada 3.17%
- France 2.11%
- Other 12.81%

* 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.

The MSCI World IMI Screened Index was launched on Dec 04, 2024. 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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