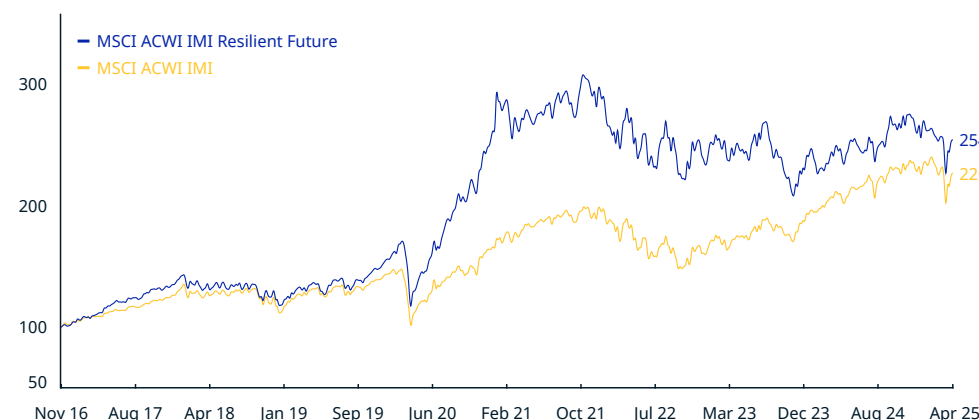


# MSCI ACWI IMI Resilient Future Index (USD)

The MSCI ACWI IMI Resilient Future Index captures large, mid and small cap representation across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries\*. The Index aims to represent the performance of a set of companies that are associated with the development of new products and services focused on one or more of the following components: Clean Energy Solutions, Alternative Food & Agriculture, Water Solutions & Natural Capital Protection.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Resilient Future	MSCI ACWI IMI
2024	5.58	16.37
2023	4.28	21.58
2022	-20.14	-18.40
2021	11.50	18.22
2020	69.61	16.25
2019	30.40	26.35
2018	-12.01	-10.08
2017	34.13	23.95

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Resilient Future	1.91	-4.95	6.35	-2.26	-0.11	11.37	na	11.71	
MSCI ACWI IMI	0.94	-3.83	11.07	-0.68	9.63	12.85	na	10.21	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.81	31.74	20.37	2.60
1.99	20.35	16.89	2.79

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – APR 30, 2025)

	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 Resilient Future	1.17	8.68	23.89	21.21	21.91	na	-0.11	0.48	na	0.54	35.19	2020-02-20–2020-03-23
MSCI ACWI IMI	1.00	0.00	2.30	15.64	15.40	na	0.39	0.69	na	0.56	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

\* 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 Resilient Future Index was launched on May 08, 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.

## INDEX CHARACTERISTICS

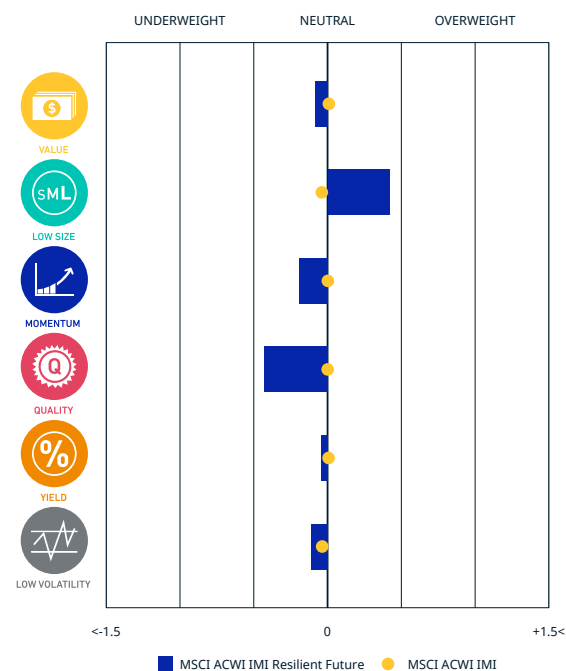
	MSCI ACWI IMI Resilient Future	MSCI ACWI IMI
<b>Number of Constituents</b>	282	8,390
	<b>Weight (%)</b>	
<b>Largest</b>	6.30	3.73
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.35	0.01
<b>Median</b>	0.06	0.00

## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
DEERE & CO	US	6.30	0.14	Industrials
GE VERNOVA	US	5.94	0.12	Industrials
LINDE (NEW)	US	5.27	0.25	Materials
SHERWIN-WILLIAMS CO	US	4.84	0.10	Materials
SCHNEIDER ELECTRIC	FR	4.83	0.15	Industrials
NEXTERA ENERGY	US	4.79	0.16	Utilities
TESLA	US	4.57	0.95	Cons Discr
AIR PRODUCTS & CHEMICALS	US	3.87	0.07	Materials
SIEMENS ENERGY	DE	3.15	0.06	Industrials
PACCAR	US	3.04	0.06	Industrials
<b>Total</b>		<b>46.61</b>	<b>2.05</b>	

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



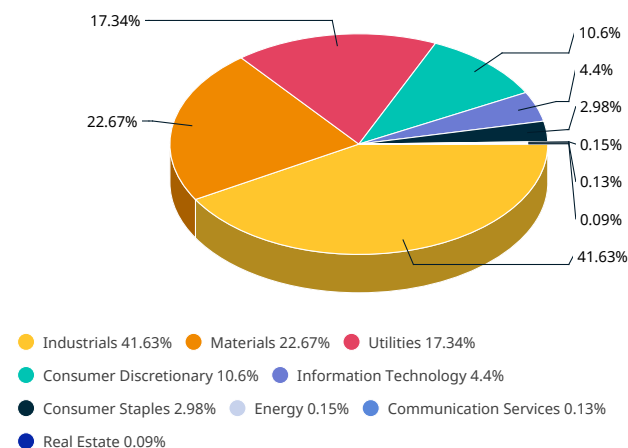
## MSCI FaCS

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

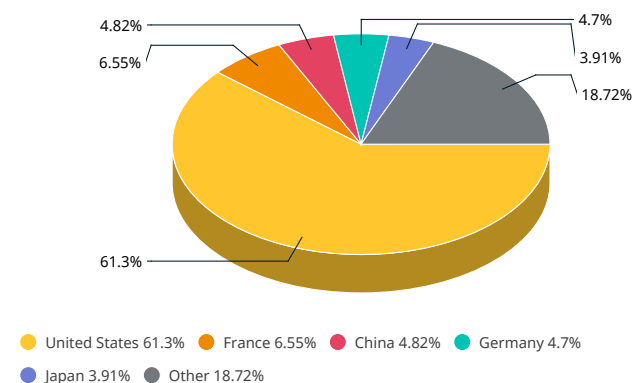
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**ABOUT MSCI**

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