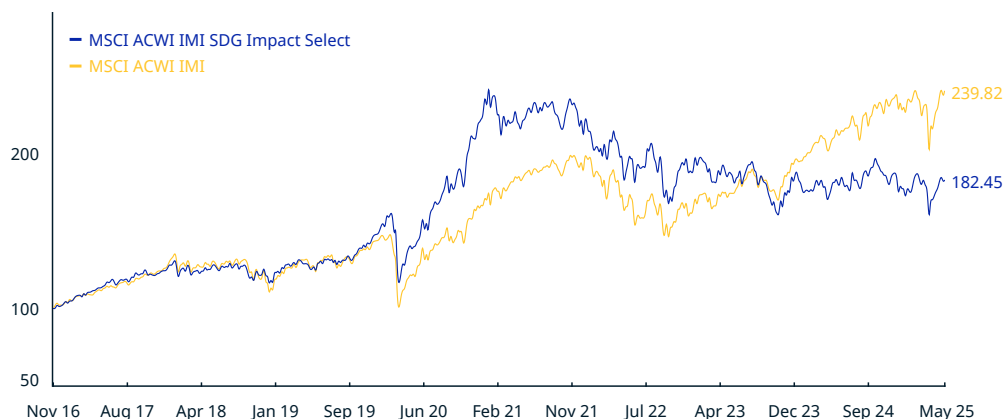


# MSCI ACWI IMI SDG Impact Select Index (USD)

The MSCI ACWI IMI SDG Impact Select Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with positive contribution to the United Nations Sustainable Development Goals (SDGs) through their products or services. The Index also applies a set of exclusions criteria to screen companies with business activities that are not considered aligned with the overall objective of contributing to the 17 SDGs. The MSCI ACWI IMI SDG Impact 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 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI SDG Impact Select	MSCI ACWI IMI
2024	-6.08	16.37
2023	0.39	21.58
2022	-15.58	-18.40
2021	-1.13	18.22
2020	51.17	16.25
2019	24.66	26.35
2018	-5.02	-10.08
2017	22.46	23.95

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2016
MSCI ACWI IMI SDG Impact Select	4.06	0.32	0.01	3.52	-2.41	4.41	na	7.33
MSCI ACWI IMI	5.79	2.64	12.92	5.06	11.68	13.10	na	10.84

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.02	33.40	19.07	2.22
1.90	21.38	17.82	2.91

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – MAY 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 SDG Impact Select	0.90	8.41	35.37	17.25	18.47	na	-0.32	0.18	na	0.37	33.59	2021-01-25–2025-04-08
MSCI ACWI IMI	1.00	0.00	2.30	15.89	15.46	na	0.50	0.70	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 Impact Select Index (USD)

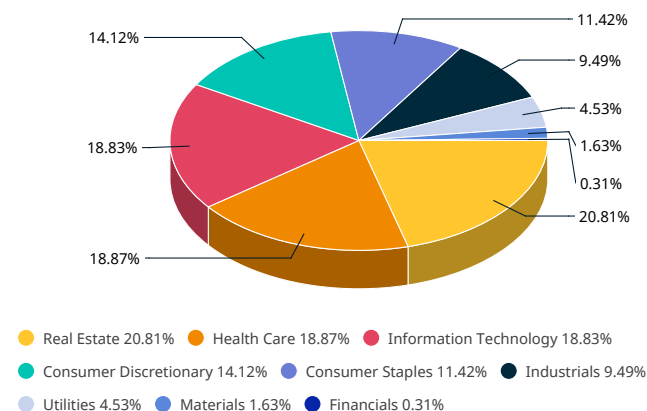
### INDEX CHARACTERISTICS

	MSCI ACWI IMI SDG Impact Select	MSCI ACWI IMI
<b>Number of Constituents</b>	225	8,379
	<b>Weight (%)</b>	
<b>Largest</b>	4.42	3.66
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.44	0.01
<b>Median</b>	0.19	0.00

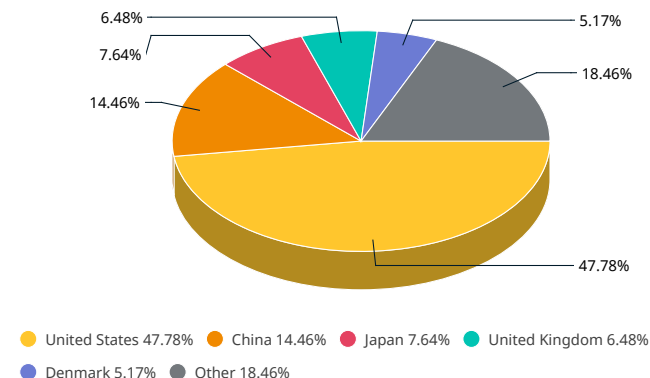
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
EQUINIX	US	4.42	0.09	Real Estate
DIGITAL REALTY TRUST	US	4.39	0.06	Real Estate
NVIDIA	US	4.21	3.66	Info Tech
FIRST SOLAR	US	3.96	0.02	Info Tech
ASTRAZENECA	GB	3.93	0.25	Health Care
KIMBERLY-CLARK CORP	US	3.50	0.05	Cons Staples
BYD CO H	CN	3.34	0.07	Cons Discr
NOVO NORDISK B	DK	2.93	0.25	Health Care
GILEAD SCIENCES	US	2.43	0.15	Health Care
BADGER METER	US	2.36	0.01	Info Tech
<b>Total</b>		<b>35.48</b>	<b>4.61</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\*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 Impact Select Index was launched on Jan 26, 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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