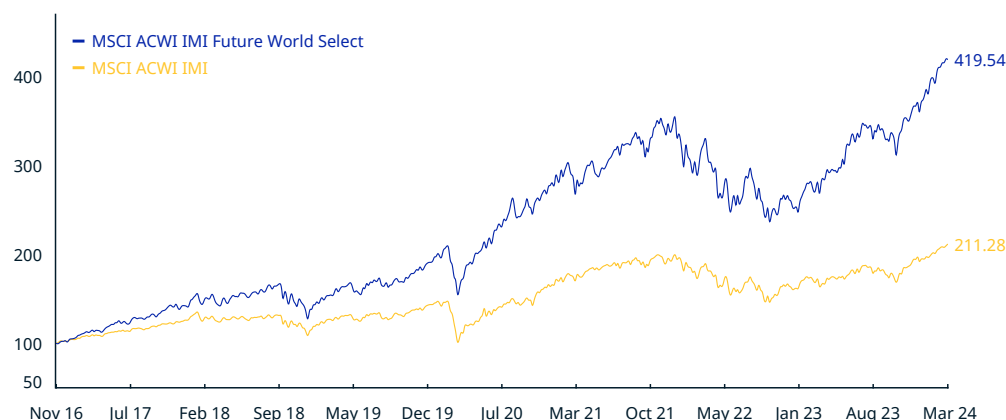


# MSCI ACWI IMI Future World Select Index (USD)

The MSCI ACWI IMI Future World Select Index is based on the MSCI ACWI IMI Index, its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries\*. The index is constructed by combining selected uncapped MSCI Global Select Top 30 Thematic Indexes in a pre-determined weight proportion. The issuers in the index are capped to a maximum weight of 8%.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Future World Select	MSCI ACWI IMI
2023	46.60	21.58
2022	-27.22	-18.40
2021	22.63	18.22
2020	46.99	16.25
2019	39.87	26.35
2018	-3.11	-10.08
2017	39.42	23.95

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Future World Select	3.48	13.83	42.26	13.83	14.01	21.42	na	21.60		0.86	31.13	23.93	6.31
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	na	10.74		1.94	21.32	17.62	2.84

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – MAR 29, 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 Future World Select	1.09	8.14	27.69	21.45	21.19	na	0.60	0.93	na	1.02	32.90	2021-11-19–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.51	16.72	18.06	na	0.30	0.54	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 Future World Select Index (USD)

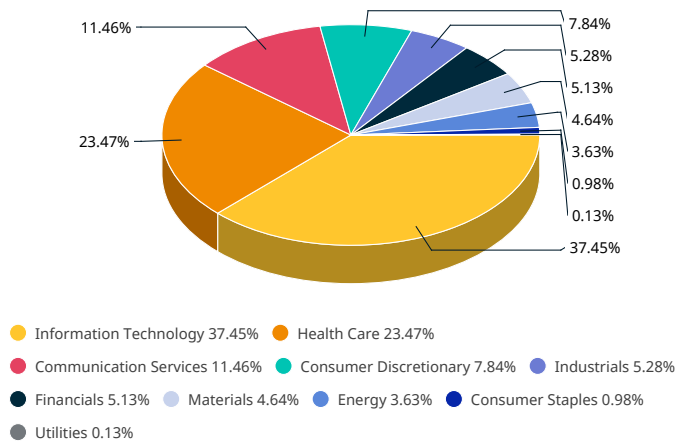
INDEX CHARACTERISTICS

	MSCI ACWI IMI Future World Select	MSCI ACWI IMI
Number of Constituents	152	9,033
Weight (%)		
Largest	12.12	3.67
Smallest	0.02	0.00
Average	0.66	0.01
Median	0.18	0.00

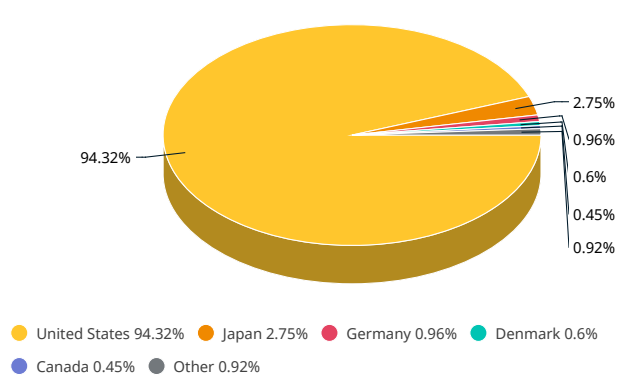
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	12.12	2.75	Info Tech
MICROSOFT CORP	7.54	3.67	Info Tech
APPLE	5.69	3.11	Info Tech
AMAZON.COM	5.04	2.07	Cons Discr
ALPHABET A	3.95	1.10	Comm Srvcs
ALPHABET C	3.47	0.97	Comm Srvcs
JOHNSON & JOHNSON	3.39	0.47	Health Care
META PLATFORMS A	3.24	1.33	Comm Srvcs
UNITEDHEALTH GROUP	3.19	0.56	Health Care
LINDE (NEW)	2.70	0.28	Materials
Total	50.34	16.31	

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 Future World Select Index was launched on Nov 03, 2021. 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.

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