

MSCI ACWI IMI REITs (USD)

The MSCI ACWI IMI REITs Index is a free float-adjusted market capitalization index that captures large, mid and small cap representation across 23 Developed and 24 Emerging Markets countries*. All securities in the index are classified in the Equity REITs Industry (under the Real Estate sector) according to the Global Industry Classification Standard (GICS®).

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI REITs	MSCI ACWI IMI
2023	10.34	22.18
2022	-24.29	-18.00
2021	33.28	18.71
2020	-6.15	16.81
2019	27.49	27.04
2018	-4.95	-9.61
2017	10.99	24.58
2016	7.47	8.96
2015	0.24	-1.68
2014	22.38	4.36
2013	2.59	24.17
2012	23.98	17.04
2011	1.78	-7.43
2010	23.55	14.87

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2007
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI REITs	2.57	-1.47	7.42	-1.47	0.98	2.56	5.49	3.55	
MSCI ACWI IMI	3.22	7.83	23.04	7.83	6.81	11.10	8.98	6.68	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.25	35.36	28.84	1.75
1.94	21.32	17.62	2.84

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				Since May 31, 2007	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			(%)	Period YYYY-MM-DD
MSCI ACWI IMI REITs	2.41	20.56	20.19	16.63	0.02	0.13	0.32	0.21	70.65		2007-06-04–2009-03-09
MSCI ACWI IMI	2.51	16.73	18.06	14.96	0.32	0.56	0.55	0.39	58.28		2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI ACWI IMI REITs (USD)

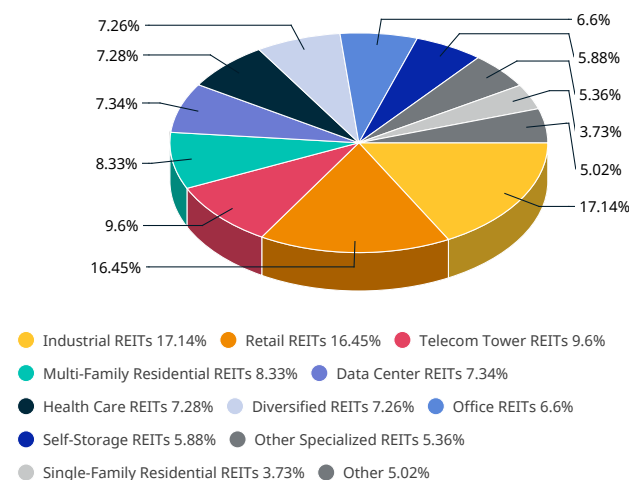
INDEX CHARACTERISTICS

MSCI ACWI IMI REITs	
Number of Constituents	341
Mkt Cap (USD Millions)	
Index	1,680,922.09
Largest	120,319.50
Smallest	152.78
Average	4,929.39
Median	1,459.19

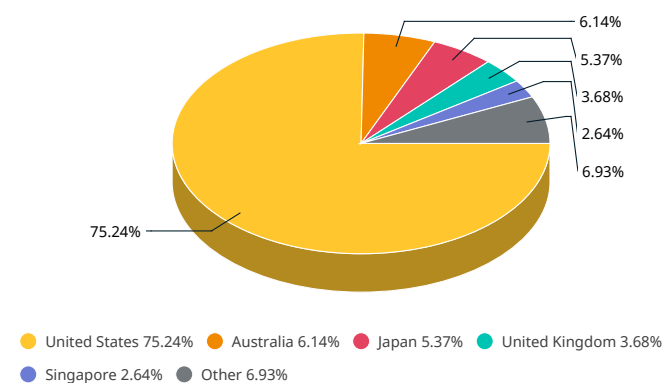
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
PROLOGIS	US	120.32	7.16
AMERICAN TOWER CORP	US	92.11	5.48
EQUINIX	US	77.48	4.61
WELLTOWER INC	US	51.72	3.08
SIMON PROPERTY GROUP	US	51.05	3.04
PUBLIC STORAGE	US	45.90	2.73
CROWN CASTLE	US	45.90	2.73
REALTY INCOME CORP	US	45.00	2.68
DIGITAL REALTY TRUST	US	43.62	2.60
GOODMAN GROUP	AU	37.70	2.24
Total		610.81	36.34

SUB-INDUSTRY 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 REITs was launched on Jun 05, 2007. 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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