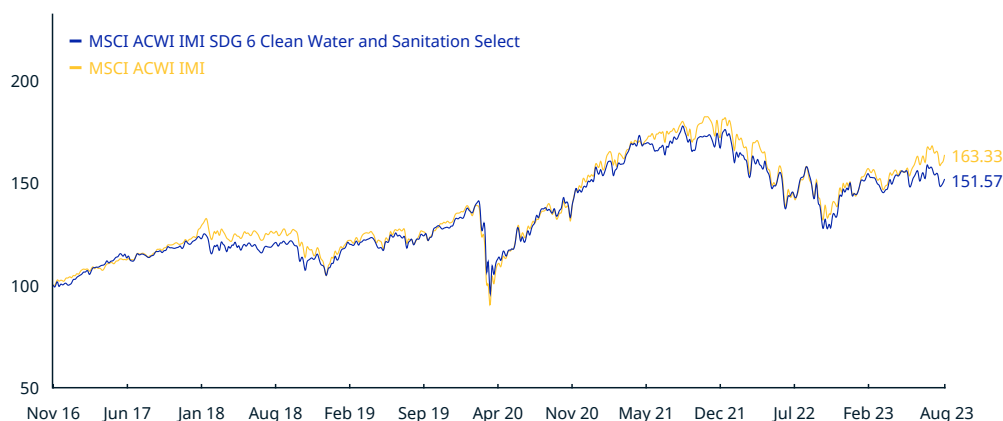


# MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select Index (USD)

The MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with positive contribution to SDG 6 through their products or services, as defined using the following measures: Sustainable Water, Sanitation and Sustainable Agriculture. The Index also supplements these measures using exposures from the MSCI ACWI IMI Water Index, as well as applies a set of exclusions criteria to screen companies with business activities that are not considered to be aligned with the overall objective of promoting clean water and sanitation as well as any of the other 16 SDG goals. The MSCI ACWI IMI SDG 6 Clean Water and Sanitation 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\*.

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2016 – AUG 2023)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select	MSCI ACWI IMI
2022	-18.25	-19.84
2021	15.66	16.52
2020	14.95	14.36
2019	22.88	23.86
2018	-11.89	-11.79
2017	22.13	21.66

## INDEX PERFORMANCE – PRICE RETURNS (%) (AUG 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016	FUNDAMENTALS (AUG 31, 2023)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select	-3.54	2.90	3.17	4.84	3.49	4.55	na	6.35	2.47	23.04	19.72	2.37	
MSCI ACWI IMI	-3.04	6.26	11.31	12.75	5.54	5.20	na	7.53	2.12	19.49	16.10	2.56	

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – AUG 31, 2023)

	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 6 Clean Water and Sanitation Select	0.86	6.39	21.11	16.80	17.21	na	0.19	0.25	na	0.38	31.81	2020-02-17–2020-03-23
MSCI ACWI IMI	1.00	0.00	2.29	17.15	18.36	na	0.31	0.28	na	0.43	34.68	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly price 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 6 Clean Water and Sanitation Select Index (USD)

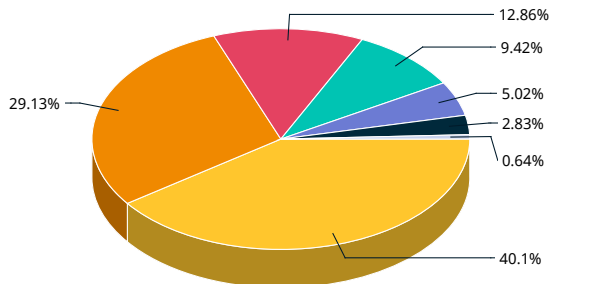
## INDEX CHARACTERISTICS

	MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select	MSCI ACWI IMI
<b>Number of Constituents</b>	79	9,152
	Weight (%)	
<b>Largest</b>	5.02	4.14
<b>Smallest</b>	0.04	0.00
<b>Average</b>	1.27	0.01
<b>Median</b>	0.51	0.00

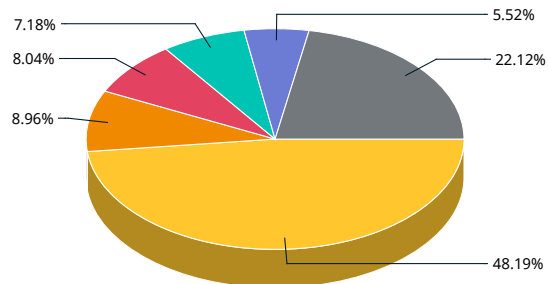
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
BADGER METER	US	5.02	0.01	Info Tech
UNI-CHARM CORP	JP	4.73	0.02	Cons Staples
SCA B	SE	4.41	0.01	Materials
SALMAR	NO	4.38	0.00	Cons Staples
WASTE MANAGEMENT	US	4.34	0.09	Industrials
KIMBERLY-CLARK CORP	US	4.07	0.06	Cons Staples
KIMBERLY-CLARK MEXICO A	MX	4.05	0.00	Cons Staples
WASTE CONNECTIONS	US	3.95	0.05	Industrials
FERGUSON(US)	US	3.72	0.05	Industrials
WEST FRASER TIMBER	CA	3.68	0.01	Materials
<b>Total</b>		<b>42.35</b>	<b>0.30</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



● Industrials 40.1% 
 ● Consumer Staples 29.13% 
 ● Materials 12.86% 
 ● Utilities 9.42% 
 ● Information Technology 5.02% 
 ● Real Estate 2.83% 
 ● Health Care 0.64%

● United States 48.19% 
 ● Japan 8.96% 
 ● Sweden 8.04% 
 ● Norway 7.18% 
 ● Canada 5.52% 
 ● Other 22.12%

\*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 6 Clean Water and Sanitation 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.

## INDEX FRAMEWORK

The MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select Index is constructed from MSCI ACWI IMI Index, its parent index. The Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with positive contribution to SDG 6 through their products or services, as defined using the following measures: Sustainable Water, Sanitation and Sustainable Agriculture. The MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select Index also supplements these measures using exposures from the MSCI ACWI IMI Water Index, such as Water Supply, Water Utilities, Water Treatment, and Water-related Equipment. The Index also applies a set of exclusions criteria to screen companies with business activities that are not considered to be aligned with the overall objective of promoting clean water and sanitation as well as any of the other 16 SDG goals. Additionally, the Index utilizes a combination of weighting strategies at both security and component levels. The maximum weight of any issuer in the MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select Index is then capped at 4.5% in accordance with the MSCI Capped Indexes methodology.

The MSCI ACWI IMI SDG 6 Clean Water and Sanitation Select Index is reviewed on a semi-annual basis, as of the close of the last business day of May and November, coinciding with the May and November Semi-Annual Index Reviews of the Parent Index.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## ABOUT MSCI

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