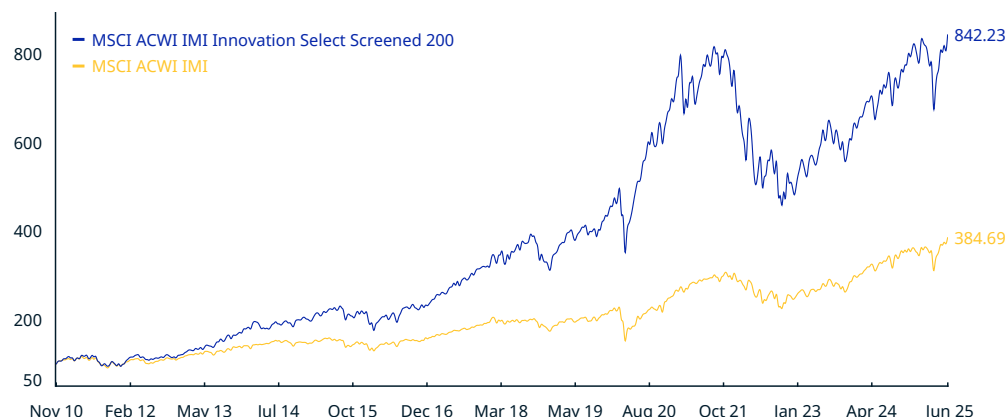


MSCI ACWI IMI Innovation Select Screened 200 Index (USD)

The MSCI ACWI IMI Innovation Select Screened 200 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 20 Emerging Markets (EM) countries*. The Index aims to represent the performance of a set of companies that have high exposure to the following themes through a well-diversified, rules-based and transparent index - Autonomous Technology, Industrial Innovation, Genomic Innovation, Fintech Innovation, and Next Generation Internet Innovation while excluding those involved in certain controversial businesses or with relatively low ESG Ratings.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2010 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Innovation Select Screened 200	MSCI ACWI IMI
2024	22.11	16.37
2023	32.59	21.58
2022	-35.53	-18.40
2021	8.79	18.22
2020	54.43	16.25
2019	43.76	26.35
2018	-1.63	-10.08
2017	39.45	23.95
2016	5.91	8.36
2015	7.06	-2.19
2014	11.90	3.84
2013	47.46	23.55
2012	24.26	16.38
2011	-7.11	-7.89

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI ACWI IMI Innovation Select Screened 200	4.89	12.11	16.67	6.40	18.15	9.66	14.27	15.72
MSCI ACWI IMI	4.53	11.62	15.89	9.82	16.80	13.39	9.69	9.67

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Innovation Select Screened 200	25.05	19.46	20.33	19.73	0.72	0.42	0.68	0.81	44.00	2021-09-07–2022-10-14
MSCI ACWI IMI	2.24	14.93	15.51	15.13	0.82	0.71	0.56	0.61	34.52	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI ACWI IMI Innovation Select Screened 200 Index (USD)

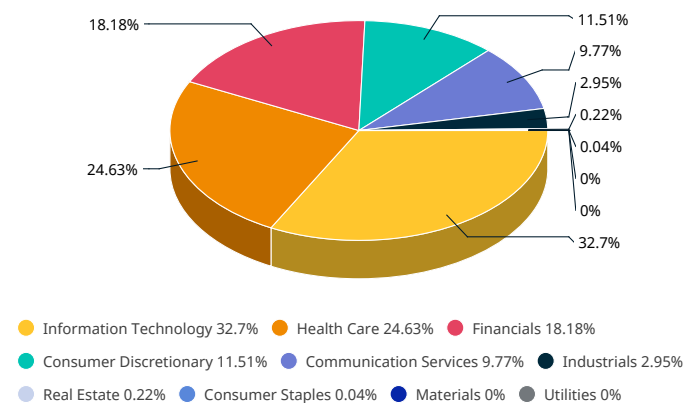
INDEX CHARACTERISTICS

MSCI ACWI IMI Innovation Select Screened 200	
Number of Constituents	200
Mkt Cap (USD Millions)	
Index	25,726,558.17
Largest	1,302,480.88
Smallest	151.13
Average	128,632.79
Median	24,731.40

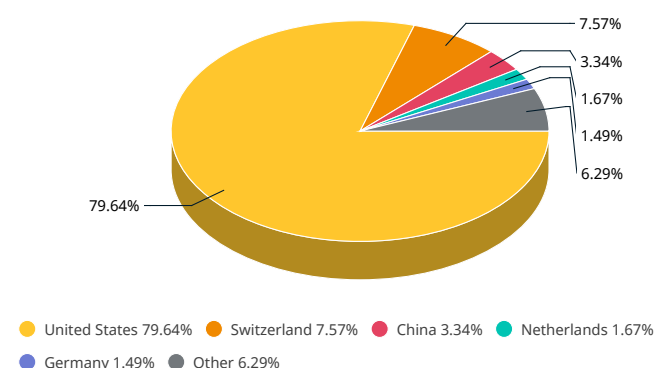
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	1,302.48	5.06	Info Tech
MICROSOFT CORP	US	1,202.72	4.68	Info Tech
VERTEX PHARMACEUTICALS	US	1,102.93	4.29	Health Care
APPLE	US	1,098.79	4.27	Info Tech
ROCHE HOLDING GENUSS	CH	1,082.66	4.21	Health Care
VISA A	US	1,072.23	4.17	Financials
MASTERCARD A	US	1,071.29	4.16	Financials
TESLA	US	942.67	3.66	Cons Discr
BRISTOL-MYERS SQUIBB CO	US	908.34	3.53	Health Care
AMAZON.COM	US	726.54	2.82	Cons Discr
Total		10,510.67	40.86	

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, Greece, Hungary, Indonesia, Korea, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI ACWI IMI Innovation Select Screened 200 Index was launched on Sep 16, 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.

ABOUT MSCI

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