

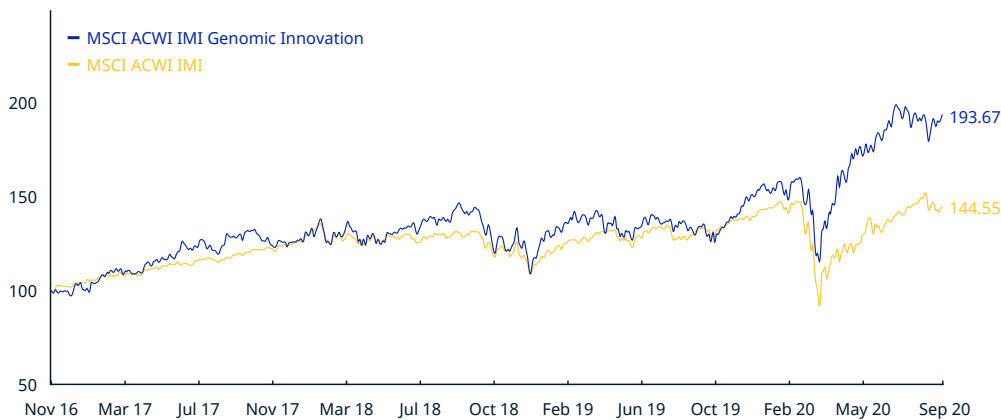
# MSCI ACWI IMI Genomic Innovation Index (USD)

The MSCI ACWI IMI Genomic Innovation Index, developed in collaboration with ARK Invest, 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 26 Emerging Markets (EM) countries\*\*. The Index aims to represent the performance of a set of companies that are expected to derive significant revenues, based on the underlying index methodology criteria, from the development of new products and services in the field of genomic sequencing, synthesis, analysis or instrumentation, enable bio computing, bioinformatics, molecular diagnostics and agricultural biotechnology.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – SEP 2020)

## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Genomic Innovation	MSCI ACWI IMI
2019	31.07	26.35
2018	-7.71	-10.08
2017	29.99	23.95



## INDEX PERFORMANCE – NET RETURNS (%) (SEP 30, 2020)

## FUNDAMENTALS (SEP 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Sharpe Ratio					
MSCI ACWI IMI Genomic Innovation	0.19	5.16	49.46	25.88	14.22	na	na	18.81	0.56	-419.76	55.63	5.64	
MSCI ACWI IMI	-3.10	8.11	9.57	0.48	6.47	na	na	10.08	2.01	24.97	19.44	2.34	

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – SEP 30, 2020)

	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 Genomic Innovation	0.93	12.16	24.72	20.68	na	na	0.66	na	na	0.93	26.03	2020-02-19–2020-03-16
MSCI ACWI IMI	1.00	0.00	3.06	17.30	na	na	0.35	na	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 ICE LIBOR 1M

\*The index also includes equity securities that are not classified as US securities in the ACWI IMI Index but are listed on eligible US exchanges according to the MSCI Global Investable Indexes Methodology.

\*\*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: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI IMI Genomic Innovation Index was launched on Apr 20, 2020. Data prior to the launch date is back-tested data (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.

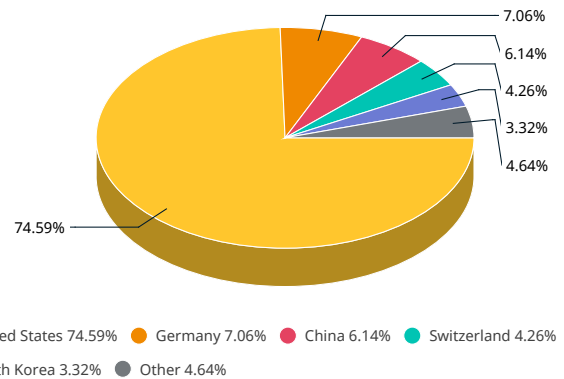
**INDEX CHARACTERISTICS**

	MSCI ACWI IMI Genomic Innovation	MSCI ACWI IMI
<b>Number of Constituents</b>	198	8,766
	Weight (%)	
<b>Largest</b>	5.80	3.47
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.51	0.01
<b>Median</b>	0.11	0.00

**TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)
THERMO FISHER SCIENTIFIC	US	5.80	0.30
BAYER	DE	4.59	0.11
SEATTLE GENETICS	US	4.59	0.04
WUXI BIOLOGICS	CN	4.30	0.04
VERTEX PHARMACEUTICALS	US	4.25	0.12
ROCHE HOLDING GENUSS	CH	4.25	0.42
BRISTOL-MYERS SQUIBB CO	US	4.24	0.24
ILLUMINA	US	4.16	0.08
REGENERON PHARMACEUTICAL	US	3.59	0.10
AGILENT TECHNOLOGIES	US	3.39	0.05
<b>Total</b>		<b>43.15</b>	<b>1.49</b>

**COUNTRY WEIGHTS**



**INDEX METHODOLOGY**

The Index includes companies from the parent universe which are determined to have high exposure to business activities such as gene editing, agricultural biotechnology, molecular diagnostics, genome related hardware for analytics and diagnostics, bio-informatics, targeted therapeutics, gene and stem cell therapies.

The Index is reviewed on Semi-Annual basis in May and November to coincide with the May and November Semi-Annual Index Review of the Parent Index, and the changes are implemented at the end of May and November, respectively. ARK Invest provides expert input, information and insight that is consultative in nature and is utilized by MSCI at its sole discretion.

**ABOUT MSCI**

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