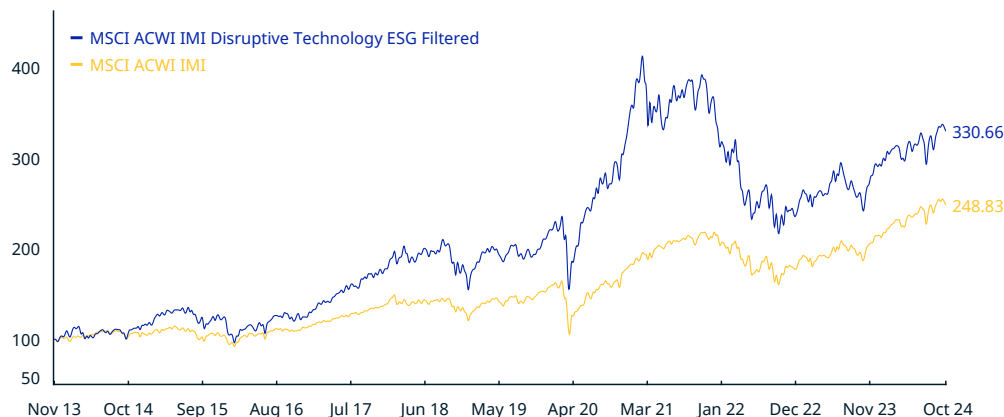


MSCI ACWI IMI Disruptive Technology ESG Filtered Index (USD)

The MSCI ACWI IMI Disruptive Technology ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 8 Emerging Markets (EM) countries*. The index aims to represent the performance of companies aligned to themes commonly associated with or described as “disruptive technology”.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Disruptive Technology ESG Filtered	MSCI ACWI IMI
2023	24.35	21.58
2022	-34.57	-18.40
2021	2.38	18.22
2020	62.20	16.25
2019	33.08	26.35
2018	-8.13	-10.08
2017	44.85	23.95
2016	0.24	8.36
2015	7.09	-2.19
2014	11.04	3.84

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Disruptive Technology ESG Filtered	-1.23	4.41	35.71	11.70	-4.88	10.75	11.42	11.55	
MSCI ACWI IMI	-2.32	2.27	32.33	15.10	4.93	10.74	8.86	8.69	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.98	39.06	23.44	4.87
1.89	21.66	17.55	2.92

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Disruptive Technology ESG Filtered	1.20	10.74	26.96	21.29	22.93	20.69	-0.30	0.46	0.54	0.56	47.33	2021-02-15–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.23	16.60	17.74	15.01	0.16	0.53	0.53	0.53	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 Disruptive Technology ESG Filtered Index (USD)

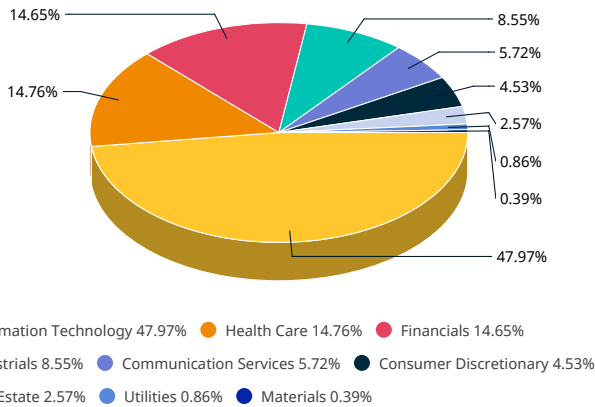
INDEX CHARACTERISTICS

	MSCI ACWI IMI Disruptive Technology ESG Filtered	MSCI ACWI IMI
Number of Constituents	243	8,780
	Weight (%)	
Largest	3.23	3.84
Smallest	0.00	0.00
Average	0.41	0.01
Median	0.08	0.00

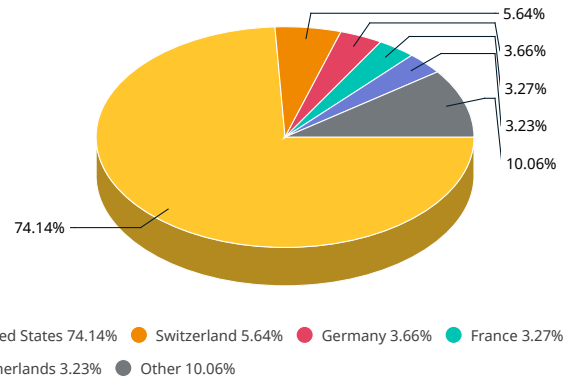
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	3.23	3.81	Info Tech
ORACLE CORP	US	3.12	0.32	Info Tech
FISERV	US	3.00	0.14	Financials
ROCHE HOLDING GENUSS	CH	2.78	0.25	Health Care
SAP	DE	2.76	0.28	Info Tech
IBM CORP	US	2.76	0.22	Info Tech
PAYPAL HOLDINGS	US	2.75	0.09	Financials
APPLE	US	2.72	3.84	Info Tech
MASTERCARD A	US	2.52	0.48	Financials
PALO ALTO NETWORKS	US	2.52	0.14	Info Tech
Total		28.17	9.58	

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, China, Malaysia, Mexico, South Africa, South Korea, Taiwan and Thailand.

ABOUT MSCI

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