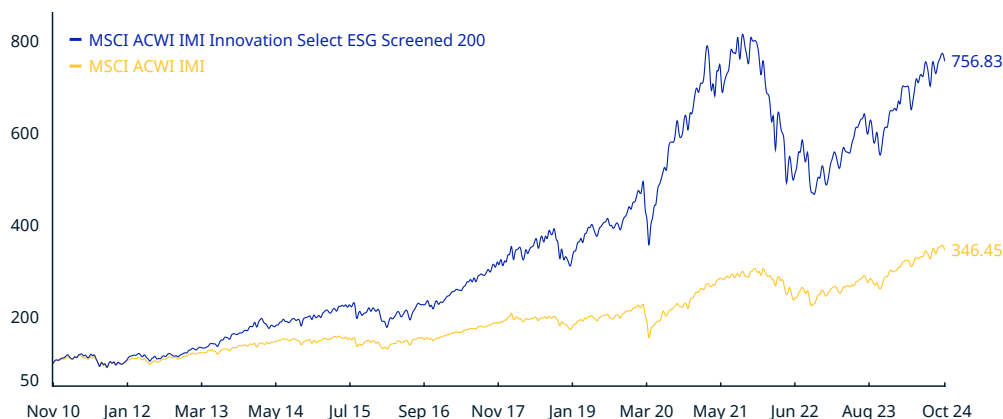


MSCI ACWI IMI Innovation Select ESG Screened 200 Index (USD)

The MSCI ACWI IMI Innovation Select ESG 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 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Innovation Select ESG Screened 200	MSCI ACWI IMI
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 (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI ACWI IMI Innovation Select ESG Screened 200	-1.11	2.40	36.99	16.75	-1.91	12.85	14.33	15.64
MSCI ACWI IMI	-2.32	2.27	32.33	15.10	4.93	10.74	8.86	9.33

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	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 ESG Screened 200	35.82	21.90	21.96	19.54	-0.15	0.55	0.70	0.81	44.00	2021-09-07–2022-10-14
MSCI ACWI IMI	2.23	16.60	17.74	15.01	0.16	0.53	0.53	0.60	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 ESG Screened 200 Index (USD)

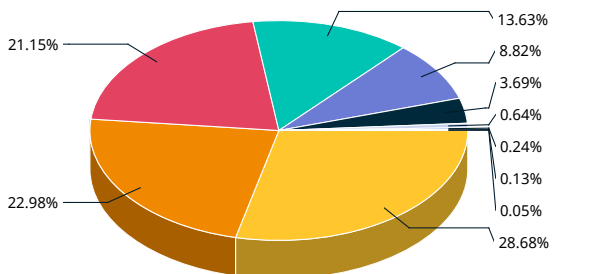
INDEX CHARACTERISTICS

MSCI ACWI IMI Innovation Select ESG Screened 200	
Number of Constituents	199
Mkt Cap (USD Millions)	
Index	21,556,986.85
Largest	1,031,239.65
Smallest	284.47
Average	108,326.57
Median	23,258.30

TOP 10 CONSTITUENTS

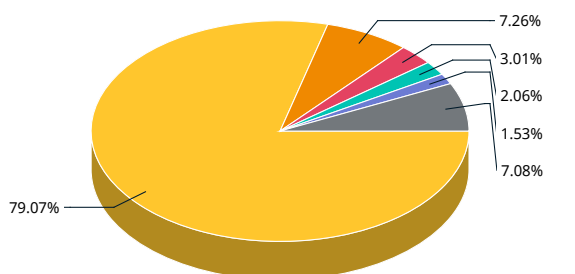
	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
VISA A	US	1,031.24	4.78	Financials
MASTERCARD A	US	1,015.58	4.71	Financials
NVIDIA	US	994.94	4.62	Info Tech
APPLE	US	951.12	4.41	Info Tech
VERTEX PHARMACEUTICALS	US	931.36	4.32	Health Care
MICROSOFT CORP	US	912.22	4.23	Info Tech
TESLA	US	864.84	4.01	Cons Discr
ROCHE HOLDING GENUSS	CH	850.23	3.94	Health Care
AMAZON.COM	US	610.93	2.83	Cons Discr
FISERV	US	576.36	2.67	Financials
Total		8,738.82	40.54	

SECTOR WEIGHTS



- Information Technology 28.68%
- Health Care 22.98%
- Financials 21.15%
- Consumer Discretionary 13.63%
- Communication Services 8.82%
- Industrials 3.69%
- Real Estate 0.64%
- Utilities 0.24%
- Materials 0.13%
- Consumer Staples 0.05%

COUNTRY WEIGHTS



- United States 79.07%
- Switzerland 7.26%
- China 3.01%
- Netherlands 2.06%
- Japan 1.53%
- Other 7.08%

*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 ACWI IMI Innovation Select ESG 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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