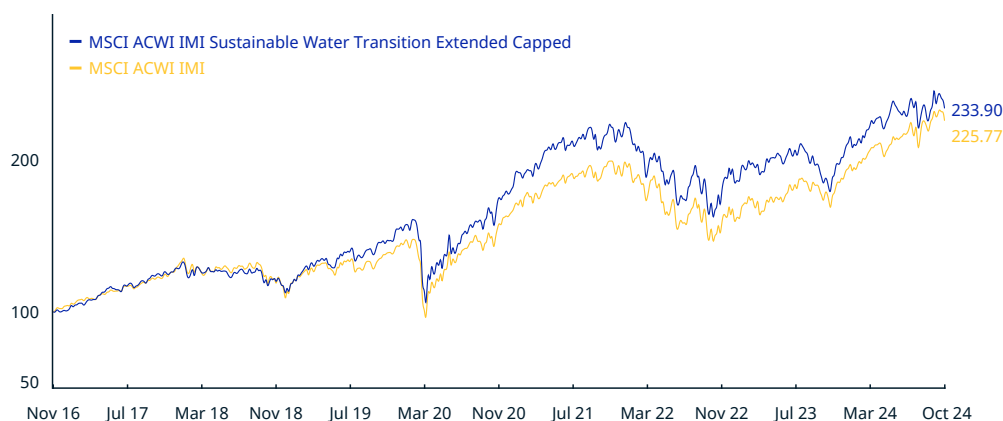


MSCI ACWI IMI Sustainable Water Transition Extended Capped Index (USD)

The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with key aspects of addressing water scarcity through their products or services, and/or through their management of related issues, all assessed within the context of potential contribution towards a circular economy. The parent index MSCI ACWI IMI Index, includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index also applies two sets of exclusions criteria to screen companies with business activities that are not considered aligned with the overall objective of addressing water scarcity or promoting circularity. Additionally, the Index utilizes a combination of weighting strategies at both security and component levels, as well as applies issuer capping and the MSCI 25/50 methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
2023	15.46	21.58
2022	-17.34	-18.40
2021	22.64	18.22
2020	17.84	16.25
2019	33.65	26.35
2018	-9.19	-10.08
2017	27.21	23.95

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016	
MSCI ACWI IMI Sustainable Water Transition Extended Capped	-3.07	-1.34	28.85	9.29	2.65	9.93	na	11.32	
MSCI ACWI IMI	-2.32	2.27	32.33	15.10	4.93	10.74	na	10.82	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.89	24.60	19.27	2.66
1.89	21.66	17.55	2.92

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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 Sustainable Water Transition Extended Capped	0.96	5.08	45.61	17.52	18.28	na	0.03	0.48	na	0.62	34.12	2020-02-19–2020-03-23
MSCI ACWI IMI	1.00	0.00	2.23	16.60	17.74	na	0.16	0.53	na	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 Sustainable Water Transition Extended Capped Index (USD)

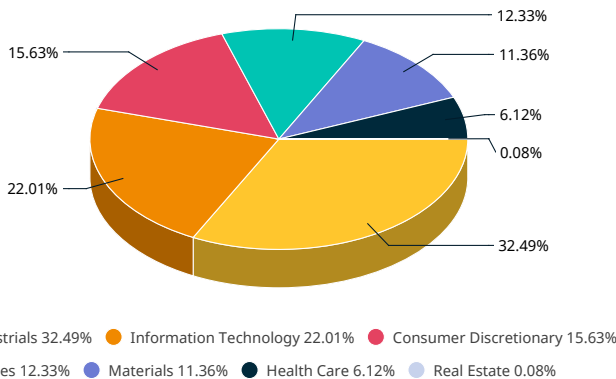
INDEX CHARACTERISTICS

	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
Number of Constituents	55	8,780
	Weight (%)	
Largest	8.19	3.84
Smallest	0.03	0.00
Average	1.82	0.01
Median	0.78	0.00

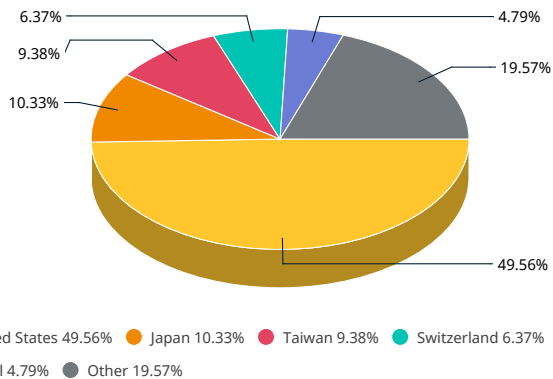
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	8.19	0.92	Info Tech
HILTON WORLDWIDE HLDGS	US	7.15	0.07	Cons Discr
MARRIOTT INTERNATIONAL A	US	6.80	0.07	Cons Discr
TEXAS INSTRUMENTS	US	6.39	0.22	Info Tech
GEBERIT	CH	6.37	0.02	Industrials
HOYA CORP	JP	6.12	0.06	Health Care
XYLEM	US	5.53	0.03	Industrials
VEOLIA ENVIRONNEMENT	FR	4.45	0.03	Utilities
INTEL CORP	US	4.36	0.11	Info Tech
CORE & MAIN A	US	3.63	0.01	Industrials
Total		58.98	1.54	

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, 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 Sustainable Water Transition Extended Capped Index was launched on Mar 31, 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.

ABOUT MSCI

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