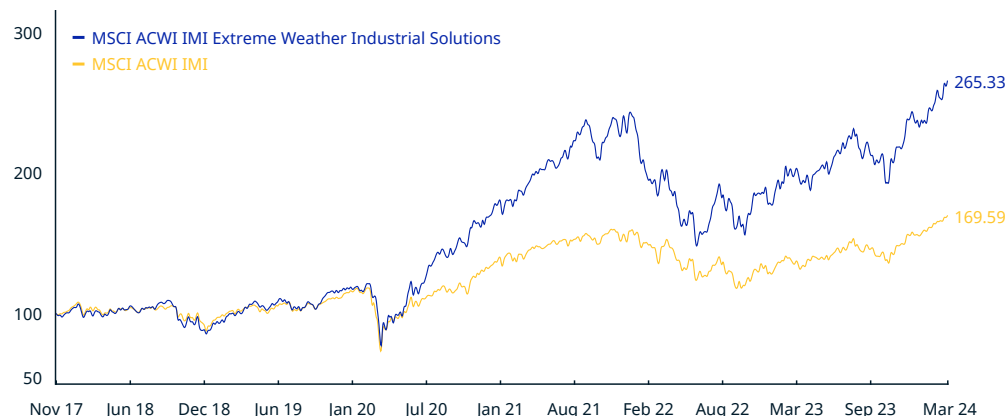


MSCI ACWI IMI Extreme Weather Industrial Solutions Index (USD)

The MSCI ACWI IMI Extreme Weather Industrial Solutions Index (the 'Index') aims to represent the performance of a set of companies associated with products and services used in day-to-day life to cope with extreme heat or cold.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2017 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Extreme Weather Industrial Solutions	MSCI ACWI IMI
2023	36.16	21.58
2022	-27.22	-18.40
2021	43.83	18.22
2020	44.48	16.25
2019	33.52	26.35
2018	-12.14	-10.08

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2017	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Extreme Weather Industrial Solutions	4.43	9.23	32.38	9.23	12.30	21.14	na	16.66		1.22	26.93	22.95	5.00
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	na	8.70		1.94	21.32	17.62	2.84

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2017	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Extreme Weather Industrial Solutions	11.49	25.66	24.60	na	0.48	0.83	na	0.70	39.48	2021-12-29–2022-06-17
MSCI ACWI IMI	2.51	16.72	18.06	na	0.30	0.54	na	0.45	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 Extreme Weather Industrial Solutions Index (USD)

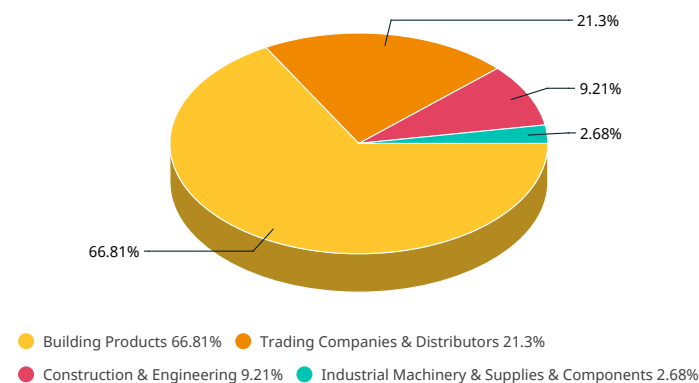
INDEX CHARACTERISTICS

MSCI ACWI IMI Extreme Weather Industrial Solutions	
Number of Constituents	36
Mkt Cap (USD Millions)	
Index	371,174.29
Largest	40,703.97
Smallest	268.89
Average	10,310.40
Median	4,386.45

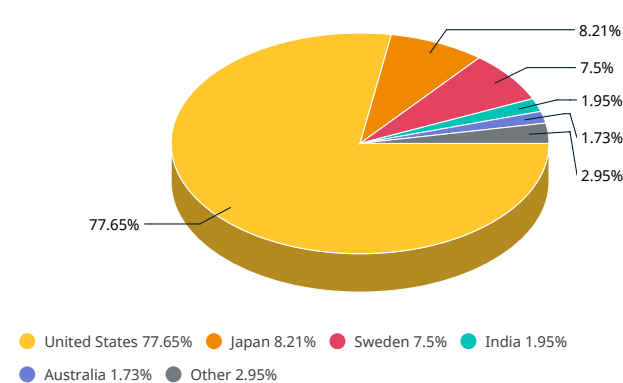
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
TRANE TECHNOLOGIES	US	40.70	10.97
FERGUSON(US)	US	40.54	10.92
JOHNSON CONTROLS (NEW)	US	38.36	10.33
CARRIER GLOBAL	US	33.38	8.99
DAIKIN INDUSTRIES	JP	26.05	7.02
LENNOX INTERNATIONAL	US	24.25	6.53
WATSCO	US	22.50	6.06
ADVANCED DRAINAGE SYSTEM	US	18.94	5.10
COMFORT SYSTEMS USA	US	17.64	4.75
SMITH (A.O.) CORP	US	17.30	4.66
Total		279.67	75.35

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



The MSCI ACWI IMI Extreme Weather Industrial Solutions Index was launched on Oct 03, 2023. 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.

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