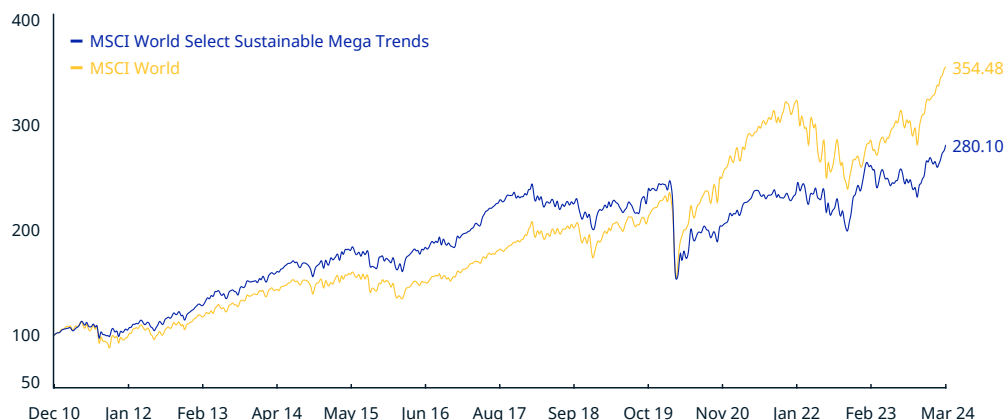


MSCI World Select Sustainable Mega Trends Index (USD)

The MSCI World Select Sustainable Mega Trends Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of 50 stocks that derive at least a cumulative 25% of revenue from Sustainable Impact activities, as well as exhibit low historical realized volatility and high dividend yield. The index targets to achieve diversification with country and sector constraints.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (DEC 2010 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Sustainable Mega Trends	MSCI World
2023	9.95	23.79
2022	3.02	-18.14
2021	12.53	21.82
2020	-14.39	15.90
2019	21.07	27.67
2018	-13.98	-8.71
2017	21.41	22.40
2016	11.77	7.51
2015	2.61	-0.87
2014	9.72	4.94
2013	25.13	26.68
2012	16.23	15.83
2011	2.57	-5.54

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 06, 2010
MSCI World Select Sustainable Mega Trends	5.35	4.99	11.54	4.99	7.69	4.77	5.71	8.04	
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	9.39	9.97	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.48	10.90	10.33	1.08
1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (DEC 06, 2010 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 06, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD	
MSCI World Select Sustainable Mega Trends	0.81	8.00	51.01	15.83	18.52	14.99	0.38	0.24	0.35	0.53	37.70	2020-02-12–2020-03-23
MSCI World	1.00	0.00	2.29	17.04	18.07	14.91	0.42	0.61	0.58	0.64	34.03	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 World Select Sustainable Mega Trends Index (USD)

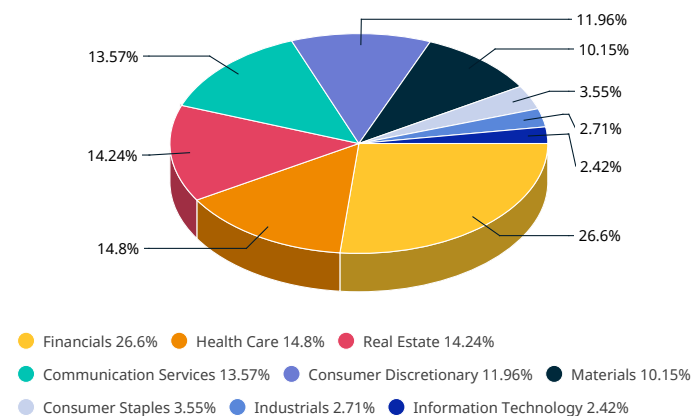
INDEX CHARACTERISTICS

	MSCI World Select Sustainable Mega Trends	MSCI World
Number of Constituents	50	1,465
	Weight (%)	
Largest	4.82	4.57
Smallest	0.44	0.00
Average	2.00	0.07
Median	1.78	0.02

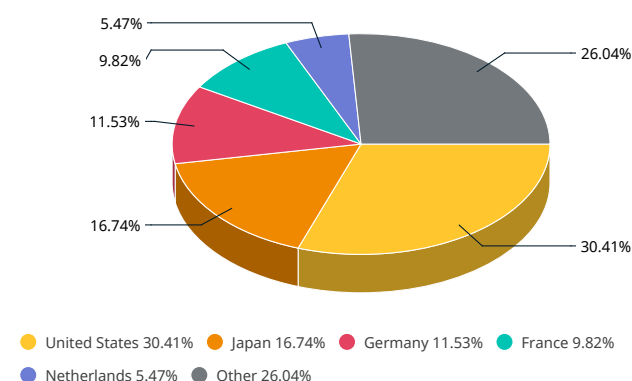
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
INTESA SANPAOLO	IT	4.82	0.08	Financials
SOFTBANK CORP	JP	4.64	0.06	Comm Svcs
TAKEDA PHARMACEUTICAL	JP	4.02	0.07	Health Care
MERCEDES BENZ GROUP	DE	3.94	0.10	Cons Discr
DAIWA HOUSE INDUSTRY	JP	3.94	0.03	Real Estate
BNP PARIBAS	FR	3.72	0.11	Financials
BMW STAMM	DE	3.60	0.06	Cons Discr
HONDA MOTOR CO	JP	3.37	0.09	Cons Discr
CREDIT AGRICOLE	FR	3.12	0.02	Financials
TELEFONICA	ES	2.88	0.03	Comm Svcs
Total		38.04	0.65	

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.

The MSCI World Select Sustainable Mega Trends Index was launched on Jul 30, 2019. 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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