

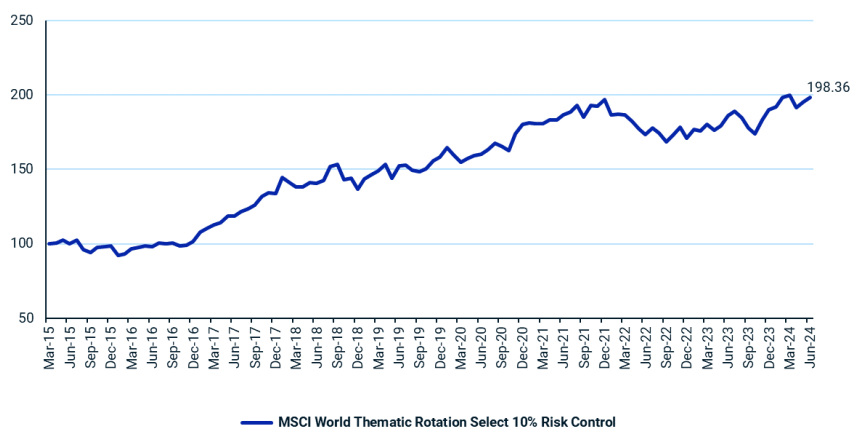
MSCI World Thematic Rotation Select 10% Risk Control Index

The MSCI World Thematic Rotation Select Index 10% Risk Control Index aims to represent the performance of MSCI World Thematic Rotation Select Index while targeting an annualized volatility of 10%.

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

Cumulative index performance

USD RETURNS MARCH 2015 – JUNE 2024



Annual performance (%)

YEAR	MSCI World Thematic Rotation Select 10% Risk Control
2023	11.12
2022	-13.09
2021	9.34
2020	13.89
2019	15.62
2018	2.08
2017	32.27
2016	2.96

Index performance

USD RETURNS (%) JUNE 28, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Mar 31, 2015
MSCI World Thematic Rotation Select 10% Risk Control	1.58	-0.68	6.59	4.32	2.06	5.43	-	7.69

Index risk and return characteristics

(%) JUNE 28, 2024

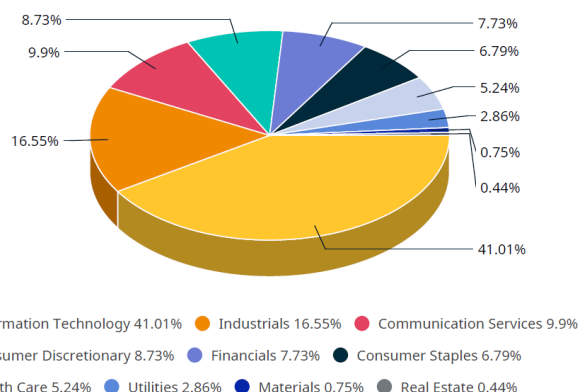
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Mar 31, 2015
MSCI World Thematic Rotation Select 10% Risk Control	10.26	9.43	#REF!	10.25

MSCI World Thematic Rotation Select Index

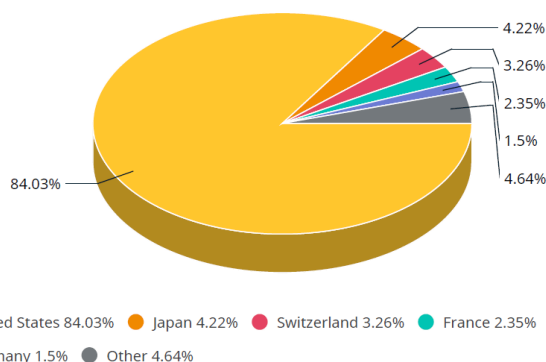
Top 10 constituents

	Sector	Index Wt. (%)
NVIDIA	Info Tech	6.01
APPLE	Info Tech	3.39
META PLATFORMS A	Comm Srvcs	3.36
AMAZON.COM	Cons Discr	3.27
VISA A	Financials	2.78
INTEL CORP	Info Tech	2.56
MASTERCARD A	Financials	2.52
ADVANCED MICRO DEVICES	Info Tech	2.50
ADOBE	Info Tech	2.32
NETFLIX	Comm Srvcs	2.00
Total		30.70

Sector Weights



Country Weights



Top 4 Thematics ranked by MKT MediaStats as of June, 2024
Next Generation Internet Innovation Index
Robotics Index
Millennials Index
Digital Economy Index

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