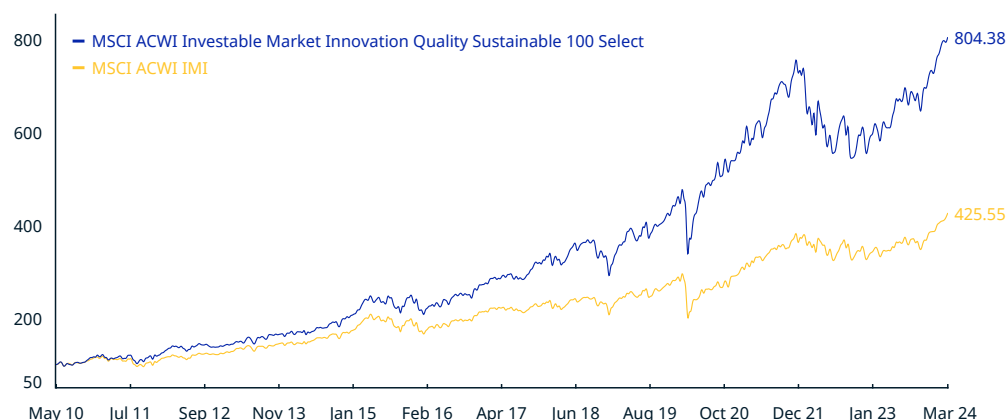


MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select Index (EUR)

The MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select Index is based on MSCI ACWI IMI Index its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The index aims to represent the performance of a set of securities that have higher exposure to innovation and quality themes as well as improved ESG characteristics. To avoid concentration, the Index is capped as per the MSCI 10/40 Indexes methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2010 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select	MSCI ACWI IMI
2023	30.82	17.47
2022	-24.03	-13.06
2021	33.02	27.20
2020	26.84	6.65
2019	42.22	28.68
2018	-4.29	-5.54
2017	19.97	8.87
2016	12.30	11.60
2015	15.69	8.96
2014	22.94	18.24
2013	19.43	18.21
2012	17.04	14.60
2011	4.92	-4.81

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 26, 2010
MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select	0.69	9.69	29.15	9.69	10.35	16.68	16.71	16.24
MSCI ACWI IMI	3.37	10.17	23.18	10.17	9.35	11.43	11.11	11.02

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.18	27.61	23.77	6.50
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 May 26, 2010	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select	78.61	18.80	17.94	15.96	0.56	0.93	1.05	1.09	30.60	2020-02-19–2020-03-23
MSCI ACWI IMI	2.51	13.45	15.33	13.48	0.65	0.75	0.84	0.87	34.21	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select Index (EUR)

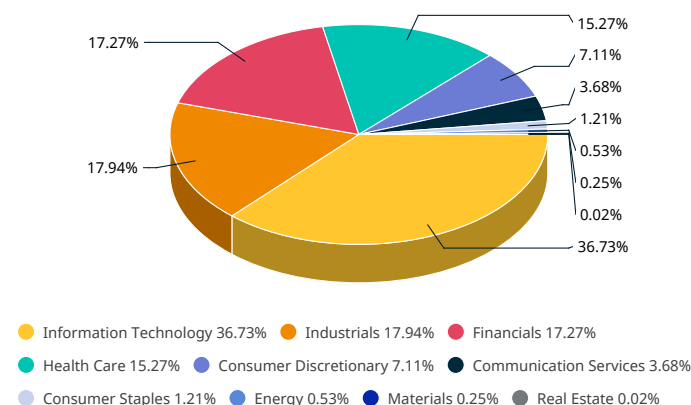
INDEX CHARACTERISTICS

	MSCI ACWI Investable Market Innovation Quality Sustainable 100 Select
Number of Constituents	96
	Mkt Cap (EUR Millions)
Index	9,943,106.25
Largest	599,468.96
Smallest	797.14
Average	103,574.02
Median	54,059.81

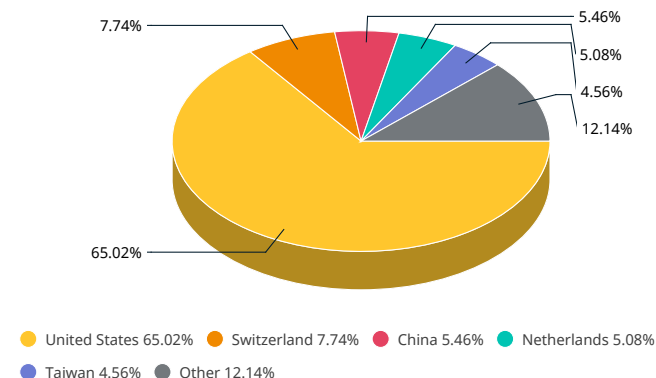
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
NVIDIA	US	599.47	6.03	Info Tech
VISA A	US	482.65	4.85	Financials
MEDIATEK INC	TW	351.10	3.53	Info Tech
PAYPAL HOLDINGS	US	326.71	3.29	Financials
ALPHABET A	US	309.79	3.12	Comm Svcs
ADYEN NV	NL	303.46	3.05	Financials
MICROSOFT CORP	US	300.31	3.02	Info Tech
MEDPACE HOLDINGS	US	297.63	2.99	Health Care
ABB LTD	CH	295.57	2.97	Industrials
CME GROUP	US	292.54	2.94	Financials
Total		3,559.24	35.80	

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 Investable Market Innovation Quality Sustainable 100 Select Index was launched on Apr 21, 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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