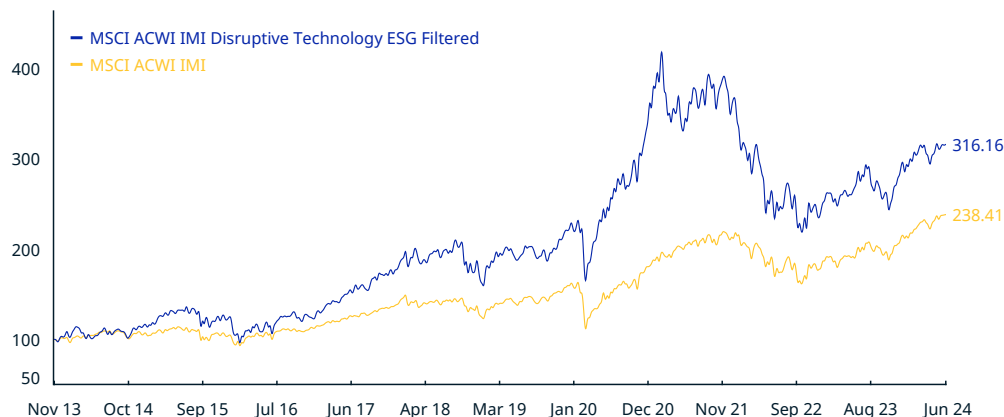


MSCI ACWI IMI Disruptive Technology ESG Filtered Index (USD)

The MSCI ACWI IMI Disruptive Technology ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 8 Emerging Markets (EM) countries*. The index aims to represent the performance of companies aligned to themes commonly associated with or described as “disruptive technology”.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Disruptive Technology ESG Filtered	MSCI ACWI IMI
2023	24.35	21.58
2022	-34.57	-18.40
2021	2.38	18.22
2020	62.20	16.25
2019	33.08	26.35
2018	-8.13	-10.08
2017	44.85	23.95
2016	0.24	8.36
2015	7.09	-2.19
2014	11.04	3.84

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Disruptive Technology ESG Filtered	2.88	0.35	11.91	6.80	-5.59	9.36	11.08	11.48	
MSCI ACWI IMI	1.85	2.38	18.40	10.28	4.70	10.36	8.17	8.55	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.01	37.83	23.64	4.75
1.91	21.39	17.41	2.88

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Disruptive Technology ESG Filtered	1.20	10.89	26.85	21.72	23.09	20.91	-0.30	0.41	0.53	0.56	47.33	2021-02-15–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.14	16.87	17.75	15.04	0.18	0.52	0.49	0.53	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 Disruptive Technology ESG Filtered Index (USD)

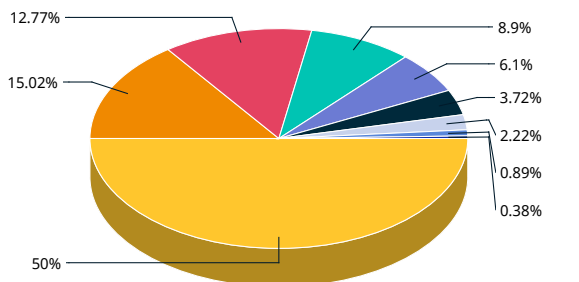
INDEX CHARACTERISTICS

	MSCI ACWI IMI Disruptive Technology ESG Filtered	MSCI ACWI IMI
Number of Constituents	251	8,847
Weight (%)		
Largest	3.12	3.82
Smallest	0.00	0.00
Average	0.40	0.01
Median	0.08	0.00

TOP 10 CONSTITUENTS

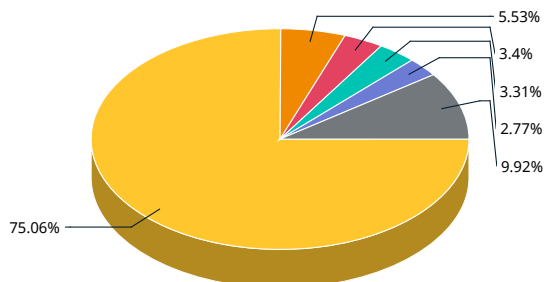
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	3.12	3.74	Info Tech
ORACLE CORP	US	2.73	0.28	Info Tech
CROWDSTRIKE HLDGS A	US	2.64	0.11	Info Tech
APPLE	US	2.64	3.75	Info Tech
ROCHE HOLDING GENUSS	CH	2.59	0.24	Health Care
ABB LTD	CH	2.51	0.11	Industrials
MICROSOFT CORP	US	2.51	3.82	Info Tech
SAP	DE	2.50	0.26	Info Tech
PALO ALTO NETWORKS	US	2.46	0.13	Info Tech
IBM CORP	US	2.40	0.19	Info Tech
Total		26.11	12.63	

SECTOR WEIGHTS



- Information Technology 50%
- Health Care 15.02%
- Financials 12.77%
- Industrials 8.9%
- Communication Services 6.1%
- Consumer Discretionary 3.72%
- Real Estate 2.22%
- Utilities 0.89%
- Materials 0.38%

COUNTRY WEIGHTS



- United States 75.06%
- Switzerland 5.53%
- Germany 3.4%
- France 3.31%
- Netherlands 2.77%
- Other 9.92%

* 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, China, Malaysia, Mexico, South Africa, South Korea, Taiwan and Thailand.

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