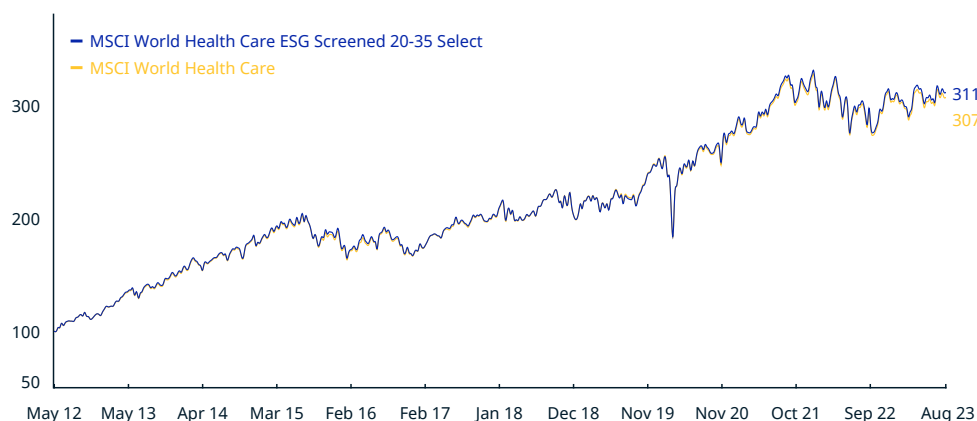


MSCI World Health Care ESG Screened 20-35 Select Index (USD)

The MSCI World Health Care ESG Screened 20-35 Select Index is based on the MSCI World Health Care Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries*. The index excludes companies from the parent index that are associated with controversial, civilian, conventional and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the index. All securities in the index are classified in the Health Care sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2012 – AUG 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI World Health Care ESG Screened 20-35 Select	MSCI World Health Care
2022	-6.82	-6.63
2021	18.59	18.30
2020	13.03	11.92
2019	20.89	21.41
2018	0.75	1.01
2017	18.34	18.04
2016	-9.35	-8.27
2015	6.24	5.16
2014	15.88	16.31
2013	34.58	33.88

INDEX PERFORMANCE – PRICE RETURNS (%) (AUG 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (AUG 31, 2023)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI World Health Care ESG Screened 20-35 Select	-0.42	3.62	9.29	1.03	5.46	7.07	8.61	10.62	1.80	25.92	18.64	4.77	
MSCI World Health Care	-0.87	3.44	8.65	0.31	5.18	6.75	8.52	10.48	1.80	24.29	17.71	4.34	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – AUG 31, 2023)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Health Care ESG Screened 20-35 Select	1.01	0.65	12.67	14.46	15.14	13.32	0.33	0.42	0.60	0.76	26.89	2020-01-22–2020-03-23
MSCI World Health Care	1.00	0.00	1.38	14.59	15.15	13.24	0.31	0.40	0.60	0.75	27.23	2020-02-12–2020-03-23

¹ Last 12 months ² Based on monthly price returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Health Care ESG Screened 20-35 Select Index (USD)

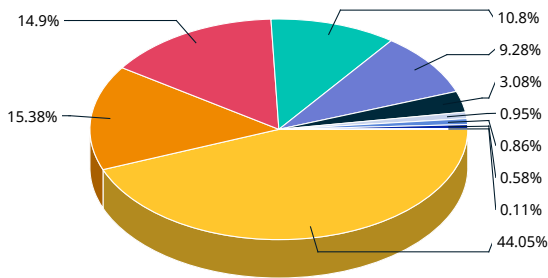
INDEX CHARACTERISTICS

	MSCI World Health Care ESG Screened 20-35 Select	MSCI World Health Care
Number of Constituents	124	141
	Weight (%)	
Largest	6.65	6.18
Smallest	0.03	0.03
Average	0.81	0.71
Median	0.27	0.25

TOP 10 CONSTITUENTS

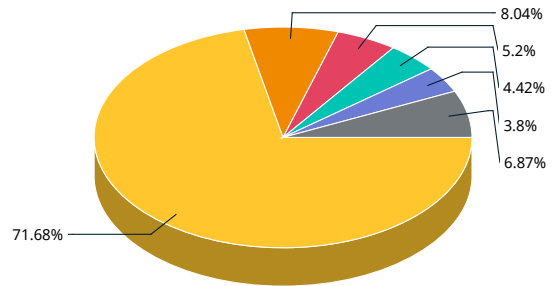
	Country	Index Wt. (%)	Parent Index Wt. (%)
LILLY (ELI) & COMPANY	US	6.65	6.18
UNITEDHEALTH GROUP	US	6.60	6.13
JOHNSON & JOHNSON	US	5.78	5.37
NOVO NORDISK B	DK	4.56	4.24
MERCK & CO	US	4.11	3.81
ABBVIE	US	3.85	3.58
THERMO FISHER SCIENTIFIC	US	3.19	2.96
ASTRAZENECA	GB	3.11	2.89
NOVARTIS	CH	3.08	2.86
ROCHE HOLDING GENUSS	CH	3.07	2.86
Total		44.00	40.87

SUB-INDUSTRY WEIGHTS



- Pharmaceuticals 44.05%
- Biotechnology 15.38%
- Health Care Equipment 14.9%
- Life Sciences Tools & Services 10.8%
- Managed Health Care 9.28%
- Health Care Supplies 3.08%
- Health Care Facilities 0.95%
- Health Care Services 0.86%
- Health Care Technology 0.58%
- Health Care Distributors 0.11%

COUNTRY WEIGHTS



- United States 71.68%
- Switzerland 8.04%
- Denmark 5.2%
- United Kingdom 4.42%
- Japan 3.8%
- Other 6.87%

* 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 Health Care ESG Screened 20-35 Select Index was launched on Feb 14, 2022. 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.

INDEX FRAMEWORK

The MSCI World Sector ESG Screened 20-35 Select Indexes aim to represent the performance of an investment strategy that excludes companies from the parent index that are involved in business activities of Controversial Weapons, Nuclear Weapons, Civilian Firearms, Tobacco, Thermal Coal, Oil Sands, and Conventional Weapons. In addition to the above, companies that fail to comply with the United Nations Global Compact Principles are also excluded from the MSCI ESG Screened Indexes. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the MSCI World Sector ESG Screened 20-35 Select Indexes. The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing. The index is reviewed in February, May, August and November, coinciding with the quarterly and semiannually index reviews of MSCI Global Investable Market Indexes. The MSCI World Sector ESG Screened 20-35 Select Indexes are also reviewed monthly on an "as needed" basis. This means that an MSCI World Sector ESG Screened 20-35 Select Indexes are rebalanced at the end of every month on which the 35% and 20% constraints (without the buffer) are breached. Such "as needed" rebalancings ensure that the index remains within the specified weight limits at the beginning of every month.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

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