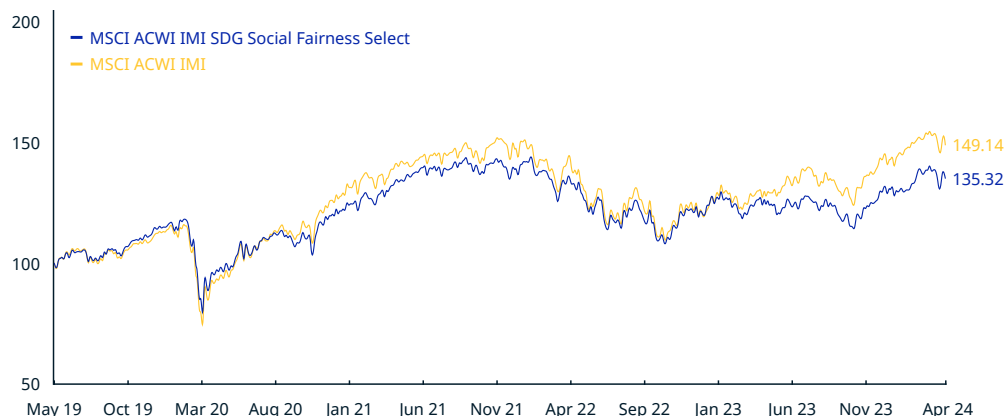


MSCI ACWI IMI SDG Social Fairness Select Index (USD)

The MSCI ACWI IMI SDG Social Fairness Select Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with positive contribution to SDGs* 1, 2, 4, 5, 8, and 10 through their products or services.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2019 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI SDG Social Fairness Select	MSCI ACWI IMI
2023	8.25	19.48
2022	-14.91	-19.84
2021	16.08	16.52
2020	6.62	14.36

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 28, 2019	FUNDAMENTALS (APR 30, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI SDG Social Fairness Select	-3.54	3.70	7.09	3.36	0.50	na	na	6.33		2.95	18.08	15.09	2.25
MSCI ACWI IMI	-3.54	3.33	14.86	3.51	1.90	na	na	8.45		2.00	20.71	16.94	2.76

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 28, 2019	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI SDG Social Fairness Select	42.27	14.76	na	na	-0.08	na	na	0.35	32.02	2020-02-17–2020-03-23
MSCI ACWI IMI	2.51	16.74	na	na	0.03	na	na	0.45	34.68	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 ACWI IMI SDG Social Fairness Select Index (USD)

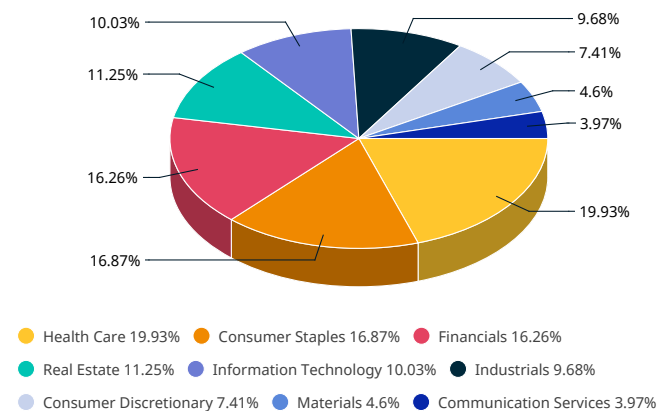
INDEX CHARACTERISTICS

	MSCI ACWI IMI SDG Social Fairness Select
Number of Constituents	241
	Mkt Cap (USD Millions)
Index	6,210,565.47
Largest	374,010.08
Smallest	250.94
Average	25,769.98
Median	7,011.64

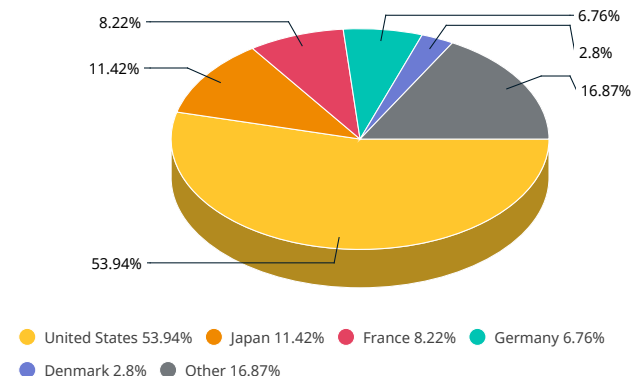
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
DELL TECHNOLOGIES C	US	374.01	6.02	Info Tech
SIEMENS	DE	279.21	4.50	Industrials
LOWE'S COS	US	272.43	4.39	Cons Discr
CISCO SYSTEMS	US	249.19	4.01	Info Tech
AIR LIQUIDE	FR	228.80	3.68	Materials
AMERICAN TOWER CORP	US	177.70	2.86	Real Estate
LILLY (ELI) & COMPANY	US	172.74	2.78	Health Care
NOVO NORDISK B	DK	167.15	2.69	Health Care
TARGET CORP	US	165.11	2.66	Cons Staples
SUMITOMO MITSUI FINL GRP	JP	161.11	2.59	Financials
Total		2,247.43	36.19	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*SDGs 1, 2, 4, 5, 8, and 10 refer to six of the 17 United Nations Sustainable Development Goals, as part of the 2030 Agenda for Sustainable Development

The MSCI ACWI IMI SDG Social Fairness Select Index was launched on Aug 09, 2023. 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.

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