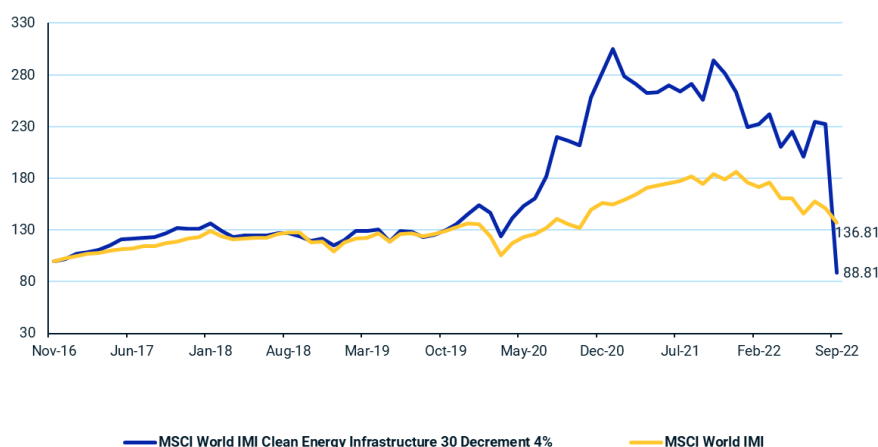


MSCI World IMI Clean Energy Infrastructure 30 Decrement 4% Index

MSCI World IMI Clean Energy Infrastructure 30 Decrement 4% Index aims to represent the performance of top 30 companies, selected based on their Relevance Score and free float-adjusted market capitalization, from the MSCI World IMI Index which are also constituents of MSCI ACWI IMI Thematic Indexes.

Cumulative index performance

USD RETURNS NOVEMBER 2016 – SEPTEMBER 2022



Annual performance (%)

| YEAR | MSCI World IMI Clean Energy Infrastructure 30 Decrement 4% | MSCI World IMI |
|------|--|----------------|
| 2021 | -6.81 | 19.40 |
| 2020 | 94.87 | 14.09 |
| 2019 | 25.59 | 25.06 |
| 2018 | -12.09 | -11.08 |
| 2017 | 28.64 | 20.22 |

Index performance

USD RETURNS (%) SEPTEMBER 30, 2022

| INDEX | 1 Month | 3 Months | ANNUALIZED RETURN | | | | Since Nov 30, 2016 |
|--|---------|----------|-------------------|--------------|---------|---------|--------------------|
| | | | 1 Year | Year to Date | 3 Years | 5 Years | |
| MSCI World IMI Clean Energy Infrastructure 30 Decrement 4% | -61.78 | -55.76 | -65.33 | -66.27 | -10.87 | -6.87 | -2.01 |
| MSCI World IMI | -9.58 | -6.47 | -21.56 | -26.54 | 2.73 | 3.18 | 5.52 |

Index risk and return characteristics

(%) SEPTEMBER 30, 2022

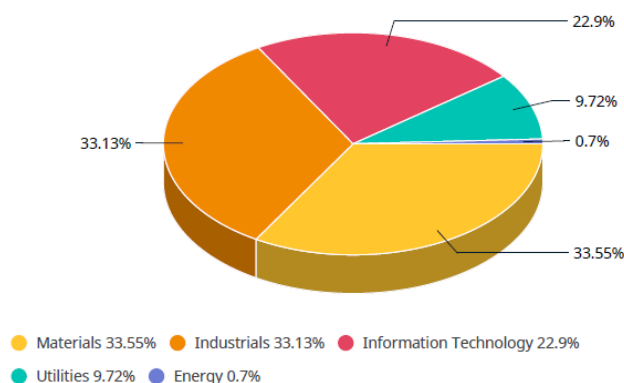
| INDEX | ANNUALIZED STANDARD DEVIATION | | |
|--|-------------------------------|---------|--------------------|
| | 3 Years | 5 Years | Since Nov 30, 2016 |
| MSCI World IMI Clean Energy Infrastructure 30 Decrement 4% | 48.89 | 38.65 | 35.90 |
| MSCI World IMI | 20.33 | 17.84 | 16.60 |

MSCI World IMI Clean Energy Infrastructure 30 Index

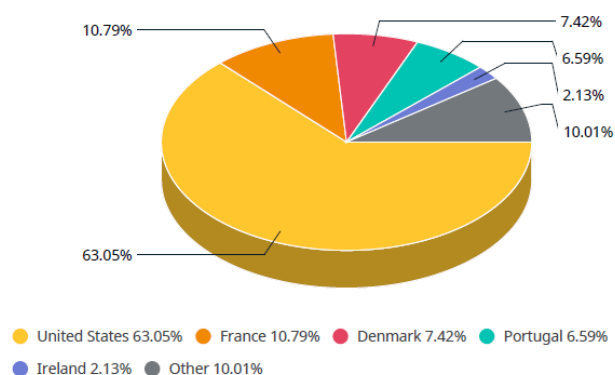
Top 10 constituents

| | Sector | Index Wt. (%) |
|--------------------------|-------------|---------------|
| ENPHASE ENERGY | Info Tech | 13.72 |
| ALBEMARLE CORP | Materials | 11.02 |
| AIR PRODUCTS & CHEMICALS | Materials | 10.26 |
| LINDE (NEW) | Materials | 9.01 |
| SCHNEIDER ELECTRIC | Industrials | 8.99 |
| VESTAS WIND SYSTEMS | Industrials | 6.95 |
| FIRST SOLAR | Info Tech | 4.67 |
| EDP ENERGIAS DE PORTUGAL | Utilities | 4.46 |
| PLUG POWER | Industrials | 4.02 |
| SOLAREDGE TECHNOLOGIES | Info Tech | 3.61 |
| Total | | 76.72 |

Sector Weights



Country Weights



Index Framework

The Decrement Indexes are constructed by applying a constant markdown ('synthetic dividend') to the corresponding MSCI World IMI Megatrend 30 Index levels on a daily basis, expressed as a percentage of performance, based on the MSCI Decrement Indexes methodology.

The Indexes are reviewed on a Semi-Annual basis in May and November to coincide with the May and November Semi-Annual Index Reviews of the Parent Index, and the changes are implemented at the end of May and November.

For certain rebalances prior to January, 2018, some of the indexes have less than 30 constituents.

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](#)

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