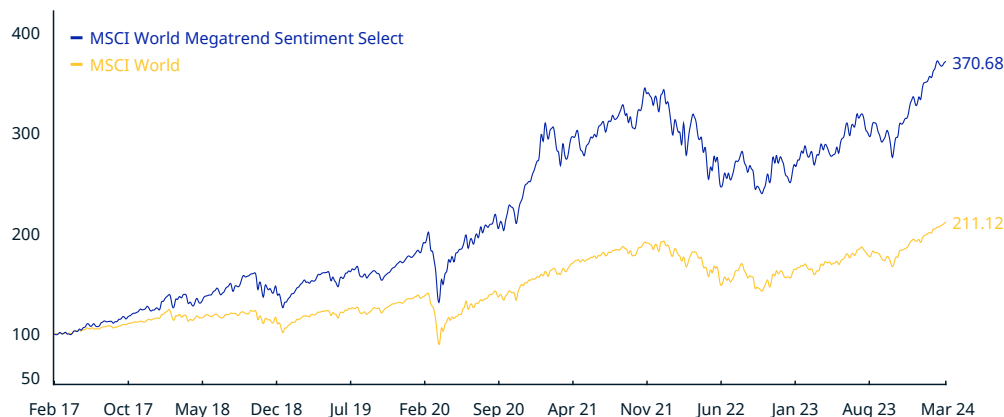


# MSCI World Megatrend Sentiment Select Index (USD)

The MSCI World Megatrend Sentiment Select Index (the 'Index') aims to represent the performance of the four highest ranked MSCI Thematic Indexes, selected monthly from a set of twenty-two MSCI Thematic Indexes, based on a theme specific media sentiment score (MediaStats Megatrend Scores) calculated for each of the respective themes by MKT MediaStats1.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (FEB 2017 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Megatrend Sentiment Select	MSCI World
2023	32.15	23.79
2022	-25.22	-18.14
2021	24.36	21.82
2020	53.90	15.90
2019	33.94	27.67
2018	5.24	-8.71

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 28, 2017
					3 Yr	5 Yr	10 Yr		
MSCI World Megatrend Sentiment Select	1.71	10.85	27.76	10.85	9.55	19.17	na		20.31
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	na		11.12

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.77	48.26	28.60	5.38
1.82	21.97	18.72	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 28, 2017 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 28, 2017	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Megatrend Sentiment Select	1.11	9.02	287.93	20.44	21.48	na	0.42	0.83	na	0.93	31.56	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.29	17.04	18.07	na	0.42	0.61	na	0.61	34.03	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Megatrend Sentiment Select Index (USD)

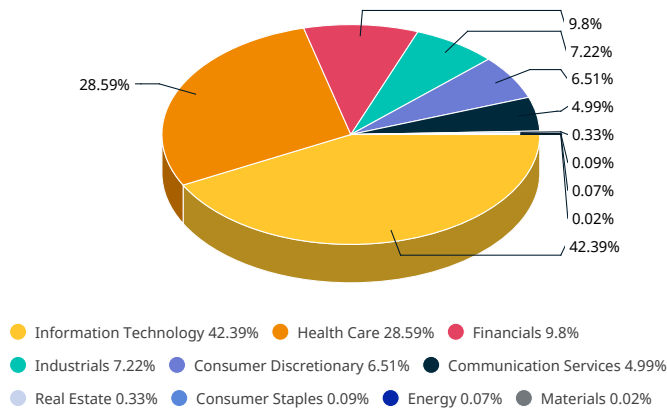
INDEX CHARACTERISTICS

	MSCI World Megatrend Sentiment Select	MSCI World
Number of Constituents	475	1,465
	Weight (%)	
Largest	5.99	4.57
Smallest	0.00	0.00
Average	0.21	0.07
Median	0.03	0.02

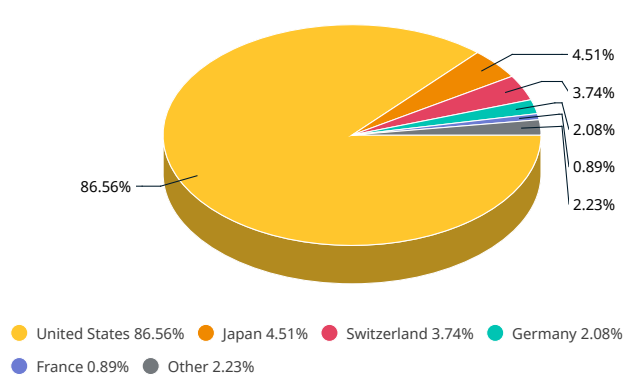
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.99	3.44	Info Tech
ADVANCED MICRO DEVICES	4.38	0.45	Info Tech
MASTERCARD A	2.95	0.62	Financials
MICROSOFT CORP	2.79	4.57	Info Tech
VISA A	2.77	0.68	Financials
BROADCOM	2.65	0.91	Info Tech
INTEL CORP	2.19	0.29	Info Tech
ORACLE CORP	1.79	0.32	Info Tech
META PLATFORMS A	1.77	1.66	Comm Srvcs
ADOBE	1.74	0.35	Info Tech
Total	29.03	13.28	

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.

1 MKT MediaStats is a big-data information technology company specializing in financial markets which generates theme level Megatrend Scores on a monthly basis <https://www.mktmediastats.com/>.

The MSCI World Megatrend Sentiment Select Index was launched on Mar 14, 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.

## ABOUT MSCI

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