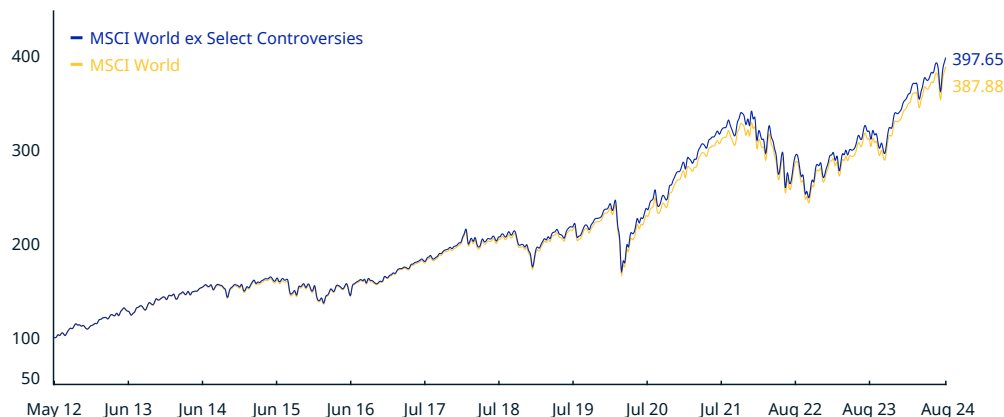# MSCI World ex Select Controversies Index (USD)

The MSCI World ex Select Controversies Index is based on MSCI World its parent index, which captures large and mid-cap representation across 23 Developed Markets (DM) countries*. The index excludes companies associated with controversial, civilian and nuclear weapons. The index also excludes companies associated with tobacco as well as those that derive revenue from thermal coal.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – AUG 2024)

ANNUAL PERFORMANCE (%)

Year	MSCI World ex Select Controversies	MSCI World
2023	24.76	23.79
2022	-19.50	-18.14
2021	22.12	21.82
2020	17.55	15.90
2019	28.05	27.67
2018	-8.20	-8.71
2017	22.96	22.40
2016	6.91	7.51
2015	-0.73	-0.87
2014	5.58	4.94
2013	26.91	26.68

INDEX PERFORMANCE — NET RETURNS (%) (AUG 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World ex Select Controversies	2.56	6.57	24.37	16.59	6.59	13.29	9.77	11.92
MSCI World	2.64	6.58	24.43	16.72	6.90	13.11	9.57	11.69

FUNDAMENTALS (AUG 30, 2024)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	1.73	22.45	18.87	3.44
	1.78	22.33	18.77	3.43

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – AUG 30, 2024)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI World ex Select Controversies	1.00	0.51	2.41	17.51	17.90	15.11	0.26	0.66	0.59	0.77	33.64	2020-02-12—2020-03-23
MSCI World	1.00	0.00	2.25	17.24	17.76	15.01	0.28	0.66	0.58	0.76	34.03	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

# MSCI World ex Select Controversies Index (USD)

INDEX CHARACTERISTICS

	MSCI World ex Select Controversies	MSCI World
Number of Constituents	1,349	1,429
Weight (%)		
Largest	5.13	4.87
Smallest	0.00	0.00
Average	0.07	0.07
Median	0.03	0.03

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.13	4.87	Info Tech
NVIDIA	4.56	4.32	Info Tech
MICROSOFT CORP	4.50	4.27	Info Tech
AMAZON.COM	2.55	2.42	Cons Discr
META PLATFORMS A	1.74	1.65	Comm Srvcs
ALPHABET A	1.47	1.39	Comm Srvcs
ALPHABET C	1.29	1.22	Comm Srvcs
LILLY (ELI) & COMPANY	1.18	1.12	Health Care
BROADCOM	1.09	1.04	Info Tech
JPMORGAN CHASE & CO	0.99	0.94	Financials
Total	24.50	23.25	

SECTOR WEIGHTS
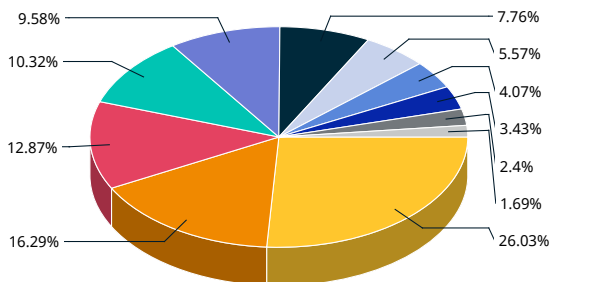
- Information Technology 26.03%
- Financials 16.29%
- Health Care 12.87%
- Consumer Discretionary 10.32%
- Industrials 9.58%
- Communication Services 7.76%
- Consumer Staples 5.57%
- Energy 4.07%
- Materials 3.43%
- Real Estate 2.4%
- Utilities 1.69%

COUNTRY WEIGHTS
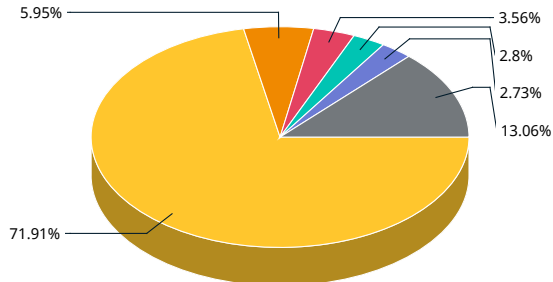
- United States 71.91%
- Japan 5.95%
- United Kingdom 3.56%
- Canada 2.8%
- France 2.73%
- Other 13.06%

* 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 ex Select Controversies Index was launched on Sep 10, 2018. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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