

MSCI World Thematic Select Index (USD)

The MSCI World Thematic Select Index aims to represent the performance of the four highest ranked MSCI Thematic Indexes, selected quarterly from a set of six MSCI Thematic Indexes, based on a theme specific media sentiment (MediaStats Megatrend Scores) score 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 – SEP 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI World Thematic Select	MSCI World
2022	-26.35	-18.14
2021	8.18	21.82
2020	48.11	15.90
2019	25.84	27.67
2018	-14.02	-8.71

INDEX PERFORMANCE – NET RETURNS (%) (SEP 29, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 28, 2017	FUNDAMENTALS (SEP 29, 2023)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Thematic Select	-6.49	-9.30	13.12	5.47	0.18	6.42	na	8.30		1.68	26.46	19.02	3.45
MSCI World	-4.31	-3.46	21.95	11.10	8.08	7.26	na	8.78		2.06	19.35	16.13	2.89

INDEX RISK AND RETURN CHARACTERISTICS (SEP 29, 2023)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 28, 2017	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Thematic Select	135.55	23.46	22.87	na	0.05	0.31	na	0.41	36.92	2021-11-19–2022-10-14
MSCI World	2.20	17.64	18.48	na	0.43	0.38	na	0.49	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 World Thematic Select Index (USD)

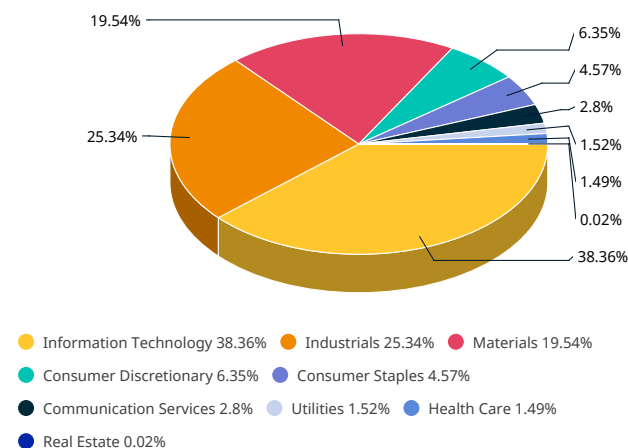
INDEX CHARACTERISTICS

MSCI World Thematic Select	
Number of Constituents	147
Mkt Cap (USD Millions)	
Index	8,567,048.49
Largest	257,477.87
Smallest	1,794.66
Average	58,279.24
Median	21,898.88

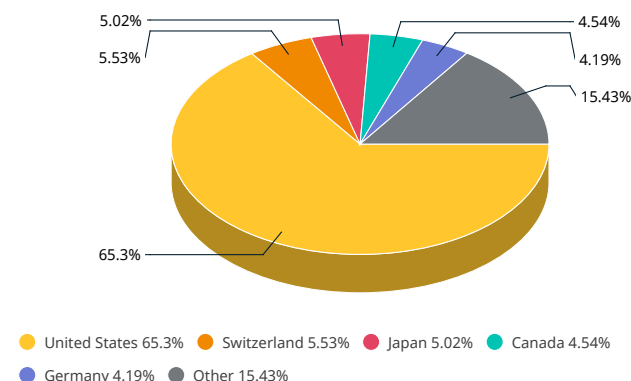
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	257.48	3.01	Info Tech
ABB LTD	CH	254.74	2.97	Industrials
ADOBE	US	243.27	2.84	Info Tech
PACCAR	US	230.86	2.69	Industrials
BROADCOM	US	225.29	2.63	Info Tech
ZSCALER	US	219.83	2.57	Info Tech
DOORDASH A	US	218.56	2.55	Cons Discr
DEERE & CO	US	214.64	2.51	Industrials
NUTRIEN	CA	206.98	2.42	Materials
GIVAUDAN	CH	200.04	2.34	Materials
Total		2,271.69	26.52	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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 Thematic Select Index was launched on Apr 27, 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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