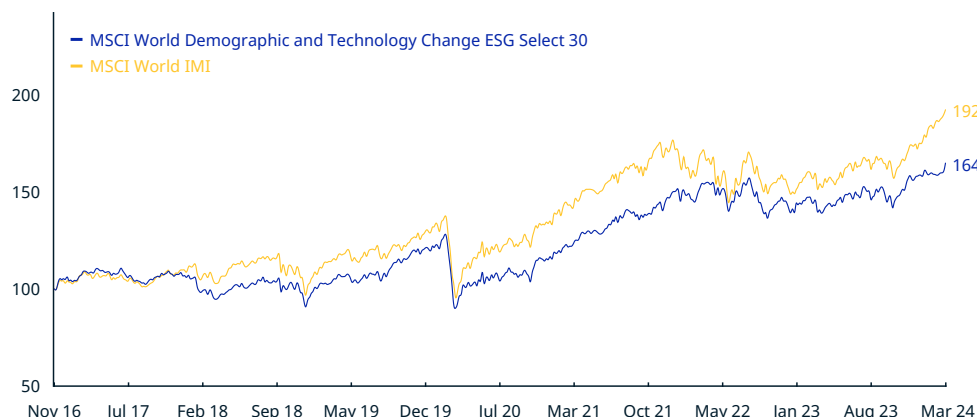


MSCI World Demographic and Technology Change ESG Select 30 Index (EUR)

The MSCI World Demographic and Technology Change ESG Select 30 Index is based on the MSCI World IMI Index, its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of a quarterly rebalanced portfolio of 30 stocks which are rated at BB or above by MSCI ESG Research and are determined to have higher exposure to following themes: Ageing Society Opportunities, Millennials and Disruptive Technology related activities. These stocks also exhibit high dividend yield and low volatility characteristics.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (NOV 2016 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Demographic and Technology Change ESG Select 30	MSCI World IMI
2023	12.85	16.77
2022	-5.96	-14.27
2021	27.73	28.46
2020	-3.11	4.67
2019	27.62	27.36
2018	-11.09	-6.60
2017	1.27	5.60

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2016
MSCI World Demographic and Technology Change ESG Select 30	3.41	4.29	16.17	4.29	8.81	9.13	na	7.04
MSCI World IMI	3.28	10.45	22.86	10.45	9.09	10.66	na	9.31

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.77	20.88	12.74	2.34
1.84	22.12	18.53	3.09

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2016	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Demographic and Technology Change ESG Select 30	0.83	5.87	84.56	11.31	14.01	na	0.70	0.66	na	0.57	33.72	2020-02-19–2020-03-16
MSCI World IMI	1.00	0.00	2.21	14.11	15.87	na	0.60	0.69	na	0.67	34.68	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Demographic and Technology Change ESG Select 30 Index (EUR)

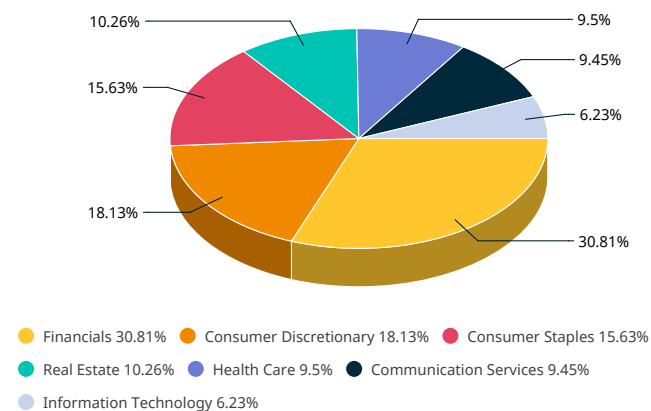
INDEX CHARACTERISTICS

	MSCI World Demographic and Technology Change ESG Select 30	MSCI World IMI
Number of Constituents	30	5,604
	Weight (%)	
Largest	5.28	4.09
Smallest	1.18	0.00
Average	3.33	0.02
Median	3.27	0.00

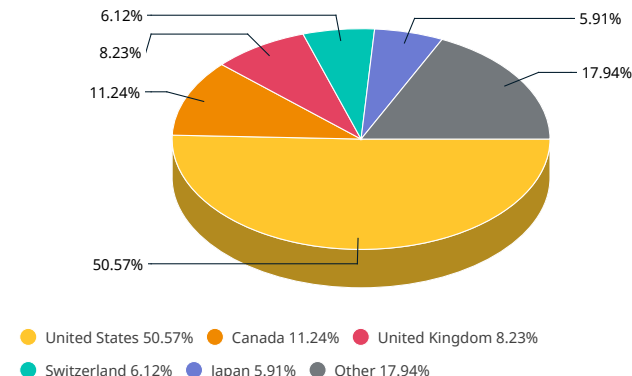
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
AGEAS	BE	5.28	0.01	Financials
PHOENIX GROUP HOLDINGS	GB	5.28	0.01	Financials
NN GROUP	NL	5.13	0.02	Financials
PEPSICO	US	5.04	0.33	Cons Staples
COCA COLA (THE)	US	4.93	0.35	Cons Staples
OMEGA HEALTHCARE INVESTO	US	4.90	0.01	Real Estate
MANULIFE FINANCIAL CORP	CA	4.85	0.06	Financials
SOFTBANK CORP	JP	4.73	0.05	Comm Srvcs
VERIZON COMMUNICATIONS	US	4.72	0.24	Comm Srvcs
POWER CORP OF CANADA	CA	4.51	0.02	Financials
Total		49.38	1.10	

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.

The MSCI World Demographic and Technology Change ESG Select 30 Index was launched on Jan 18, 2021. 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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