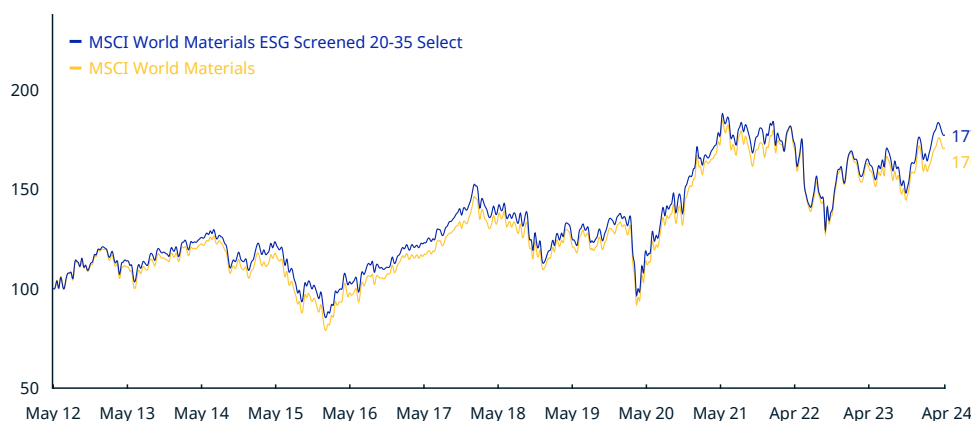


MSCI World Materials ESG Screened 20-35 Select Index (USD)

The MSCI World Materials ESG Screened 20-35 Select Index is based on the MSCI World Materials Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries*. The index excludes companies from the parent index that are associated with controversial, civilian, conventional and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the index. All securities in the index are classified in the Materials sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2012 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Materials ESG Screened 20-35 Select	MSCI World Materials
2023	14.21	11.72
2022	-16.29	-13.69
2021	13.05	12.94
2020	17.35	17.14
2019	20.14	19.57
2018	-20.19	-18.84
2017	26.84	26.43
2016	16.66	20.15
2015	-14.19	-17.21
2014	-5.95	-7.06
2013	2.79	1.18

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World Materials ESG Screened 20-35 Select	-3.41	5.27	9.01	1.00	0.02	6.31	3.56	4.91
MSCI World Materials	-2.74	4.73	6.82	-0.20	-0.41	6.17	3.46	4.57

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.24	20.48	18.26	2.44
2.62	18.90	16.57	2.24

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Materials ESG Screened 20-35 Select	0.96	2.10	6.20	21.54	21.78	18.75	-0.02	0.29	0.20	0.29	42.21	2018-01-26–2020-03-23
MSCI World Materials	1.00	0.00	2.37	21.81	22.41	19.35	-0.04	0.29	0.19	0.27	42.75	2018-01-26–2020-03-23

¹ Last 12 months

² Based on monthly price returns data

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

MSCI World Materials ESG Screened 20-35 Select Index (USD)

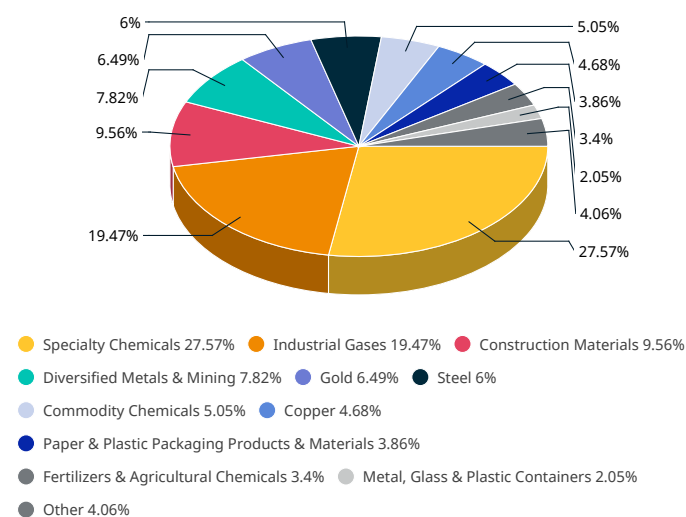
INDEX CHARACTERISTICS

	MSCI World Materials ESG Screened 20-35 Select	MSCI World Materials
Number of Constituents	88	106
	Weight (%)	
Largest	11.11	8.70
Smallest	0.15	0.12
Average	1.14	0.94
Median	0.58	0.49

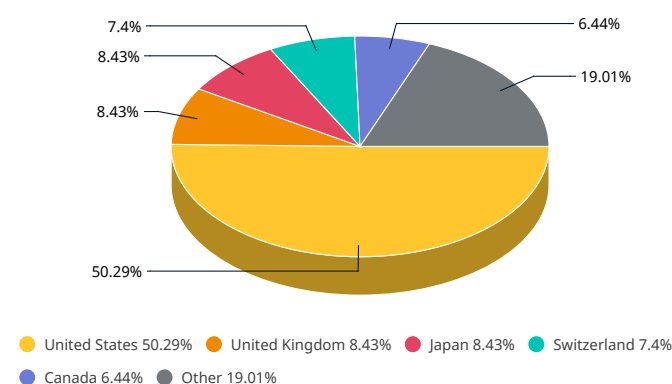
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
LINDE (NEW)	US	11.11	8.70
AIR LIQUIDE	FR	5.36	4.20
RIO TINTO PLC (GB)	GB	4.01	3.14
SHERWIN-WILLIAMS CO	US	3.79	2.97
FREEPORT MCMORAN B	US	3.72	2.92
SHIN-ETSU CHEMICAL CO	JP	3.68	2.89
ECOLAB	US	3.02	2.36
CRH	GB	2.81	2.21
AIR PRODUCTS & CHEMICALS	US	2.73	2.14
NEWMONT CORP	US	2.43	1.91
Total		42.66	33.42

SUB-INDUSTRY 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 Materials ESG Screened 20-35 Select Index was launched on Feb 14, 2022. 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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