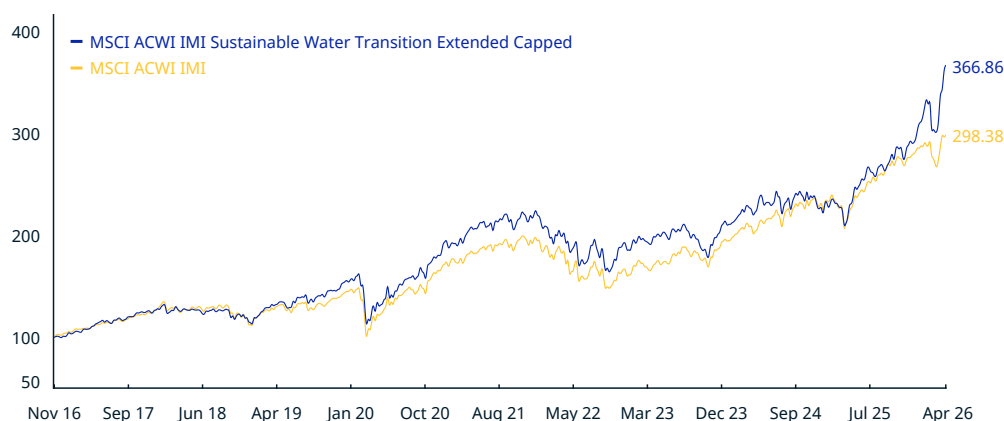


MSCI ACWI IMI Sustainable Water Transition Extended Capped Index (USD)

The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index aims to represent the performance of a set of companies from MSCI ACWI IMI that are associated with key aspects of addressing water scarcity through their products or services, and/or through their management of related issues, all assessed within the context of potential contribution towards a circular economy. The parent index MSCI ACWI IMI Index, includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index also applies two sets of exclusions criteria to screen companies with business activities that are not considered aligned with the overall objective of addressing water scarcity or promoting circularity. Additionally, the Index utilizes a combination of weighting strategies at both security and component levels, as well as applies issuer capping and the MSCI 25/50 methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
2025	27.67	22.06
2024	5.74	16.37
2023	15.46	21.58
2022	-17.34	-18.40
2021	22.64	18.22
2020	17.84	16.25
2019	33.65	26.35
2018	-9.19	-10.08
2017	27.21	23.95

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016	
MSCI ACWI IMI Sustainable Water Transition Extended Capped	20.04	16.82	58.70	26.97	22.17	12.23	na	14.80	
MSCI ACWI IMI	10.12	3.70	31.62	7.09	19.53	10.22	na	12.31	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.56	28.37	21.61	3.50
1.66	23.82	17.91	3.40

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2016 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2016	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Sustainable Water Transition Extended Capped	1.02	6.38	38.33	18.22	18.33	na	0.93	0.54	na	0.76	34.12	2020-02-19–2020-03-23
MSCI ACWI IMI	1.00	0.00	1.89	12.96	15.04	na	1.08	0.50	na	0.68	34.52	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 ACWI IMI Sustainable Water Transition Extended Capped Index (USD)

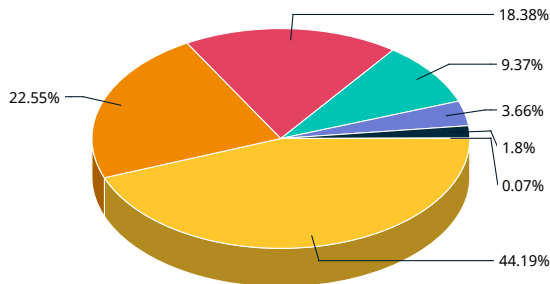
INDEX CHARACTERISTICS

	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
Number of Constituents	53	8,233
	Weight (%)	
Largest	12.28	4.37
Smallest	0.02	0.00
Average	1.89	0.01
Median	0.69	0.00

TOP 10 CONSTITUENTS

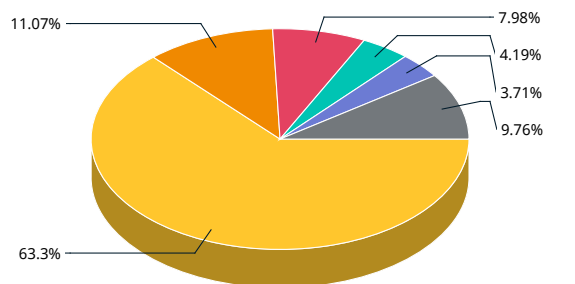
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
INTEL CORP	US	12.28	0.39	Info Tech
TEXAS INSTRUMENTS	US	7.71	0.23	Info Tech
ANALOG DEVICES	US	7.45	0.18	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	6.98	1.50	Info Tech
SABESP ON	BR	6.33	0.01	Utilities
MARRIOTT INTERNATIONAL A	US	4.38	0.07	Cons Discr
AMERICAN WATER WORKS CO	US	4.36	0.02	Utilities
NXP SEMICONDUCTORS (US)	US	4.17	0.07	Info Tech
HILTON WORLDWIDE HLDGS	US	3.94	0.07	Cons Discr
XYLEM	US	3.77	0.03	Industrials
Total		61.37	2.56	

SECTOR WEIGHTS



- Information Technology 44.19%
- Industrials 22.55%
- Utilities 18.38%
- Consumer Discretionary 9.37%
- Consumer Staples 3.66%
- Materials 1.8%
- Real Estate 0.07%

COUNTRY WEIGHTS



- United States 63.3%
- Taiwan 11.07%
- Brazil 7.98%
- United Kingdom 4.19%
- Japan 3.71%
- Other 9.76%

* 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI IMI Sustainable Water Transition Extended Capped Index was launched on Mar 31, 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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