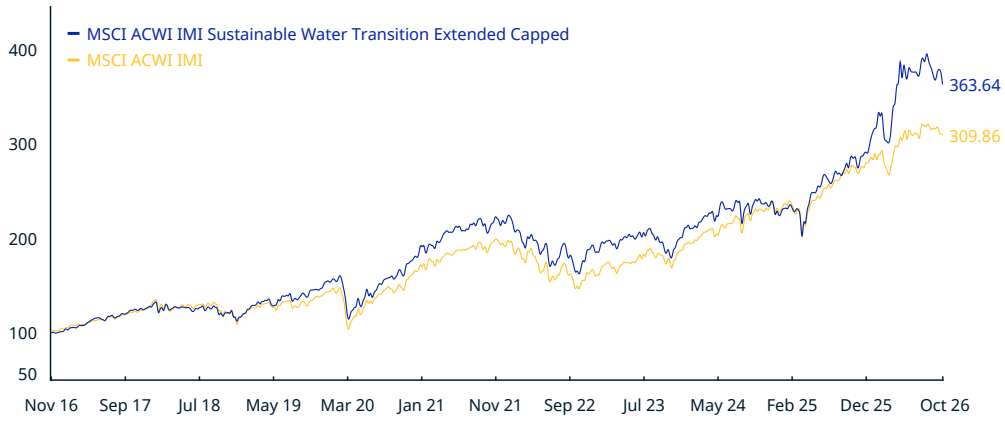
MSCI ACWI IMI Sustainable Water Transition Extended Capped Index (USD)

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 – OCT 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 (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2016
MSCI ACWI IMI Sustainable Water Transition Extended Capped	-1.30	-2.87	27.44	25.86	26.06	10.95	na	13.90
MSCI ACWI IMI	-1.56	-0.24	12.50	11.21	22.01	9.66	na	12.08

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Sustainable Water Transition Extended Capped	2.66	17.71	13.58	2.54
MSCI ACWI IMI	1.66	21.04	15.59	3.38

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

				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 Nov 30, 2016	(%)	Period YYYY-MM-DD
MSCI ACWI IMI Sustainable Water Transition Extended Capped	1.02	6.33	91.46	17.38	18.27	na	1.17	0.45	na	0.72	34.12	2020-02-19—2020-03-23
MSCI ACWI IMI	1.00	0.00	2.62	12.02	14.99	na	1.36	0.44	na	0.67	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)

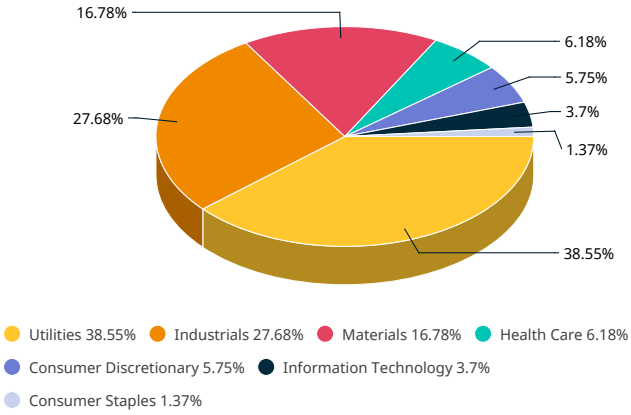
INDEX CHARACTERISTICS

	MSCI ACWI IMI Sustainable Water Transition Extended Capped	MSCI ACWI IMI
Number of Constituents	52	8,017
	Weight (%)	
Largest	7.30	4.49
Smallest	0.10	0.00
Average	1.92	0.01
Median	0.88	0.00

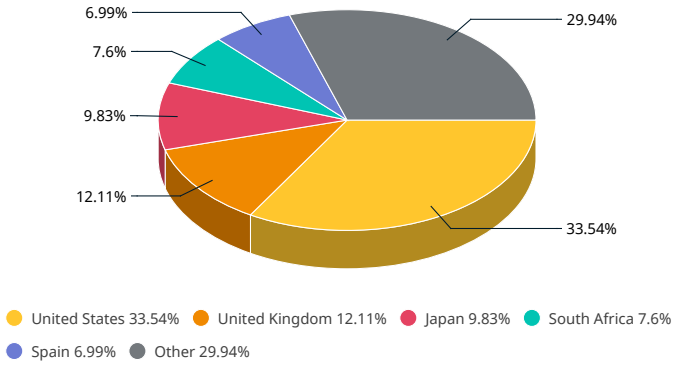
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
AMERICAN WATER WORKS CO	US	7.30	0.02	Utilities
UNITED UTILITIES GROUP	GB	7.25	0.01	Utilities
IBERDROLA	ES	6.99	0.14	Utilities
HOYA CORP	JP	6.18	0.05	Health Care
XYLEM	US	5.46	0.02	Industrials
GOLD FIELDS	ZA	5.36	0.03	Materials
WATTS WATER TECHNOLOGIES	US	5.03	0.01	Industrials
SABESP ON	BR	4.76	0.01	Utilities
CORE & MAIN A	US	4.49	0.01	Industrials
EDP SA	PT	4.23	0.01	Utilities
Total		57.05	0.31	

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. 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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