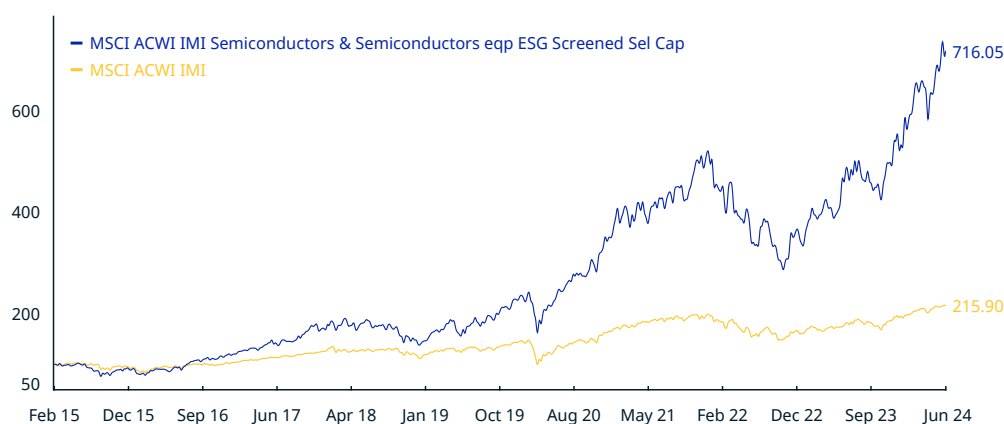


MSCI ACWI IMI Semiconductors & Semiconductor Equipment ESG Screened Select Capped Index (USD)

The MSCI ACWI IMI Semiconductors & Semiconductor Equipment ESG Screened Select Capped Index is based on the MSCI ACWI IMI Index, its parent index, and includes large, mid and small-cap securities across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and thermal coal based power generation. Companies that are not compliant with the United Nations Global Compact principles are also excluded from the Index. All securities in the index are classified in the Semiconductors and Semiconductor Equipment Industry Group according to the Global Industry Classification Standard (GICS®). The top 5 ranked securities will be capped at 8% and all other issuers will be capped at 5% subjected to buffers.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (FEB 2015 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Semiconductors & Semiconductors eqp ESG Screened Sel Cap	MSCI ACWI IMI
2023	64.68	21.58
2022	-34.71	-18.40
2021	43.54	18.22
2020	56.34	16.25
2019	60.36	26.35
2018	-15.86	-10.08
2017	43.34	23.95
2016	30.91	8.36

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 27, 2015
					3 Yr	5 Yr	10 Yr	Since Feb 27, 2015	
MSCI ACWI IMI Semiconductors & Semiconductors eqp ESG Screened Sel Cap	6.45	9.29	49.52	30.09	18.68	32.54	na	23.46	
MSCI ACWI IMI	1.85	2.38	18.40	10.28	4.70	10.36	na	8.59	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.02	44.19	25.32	5.62
1.91	21.39	17.41	2.88

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2015 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 27, 2015 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI ACWI IMI Semiconductors & Semiconductors eqp ESG Screened Sel Cap	1.35	15.48	13.44	32.83	28.69	na	0.60	1.06	na	0.90	45.34	2021-12-27–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.14	16.87	17.75	na	0.18	0.52	na	0.51	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 Semiconductors & Semiconductor Equipment ESG Screened Select Capped Index (USD)

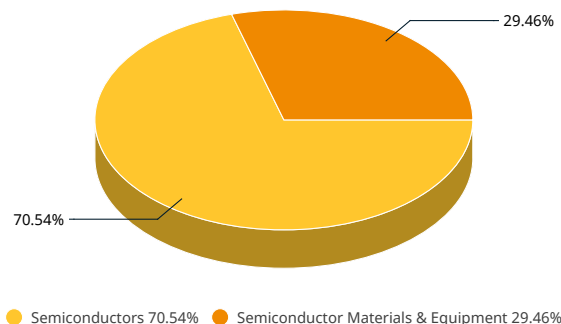
INDEX CHARACTERISTICS

	MSCI ACWI IMI Semiconductors & Semiconductor eqp ESG Screened Sel Cap	MSCI ACWI IMI
Number of Constituents	276	8,847
	Weight (%)	
Largest	9.09	3.82
Smallest	0.00	0.00
Average	0.36	0.01
Median	0.02	0.00

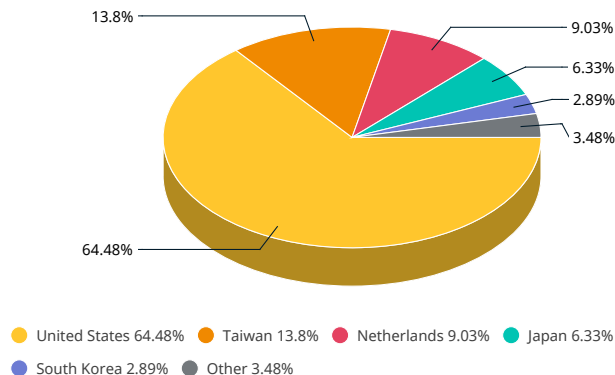
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
NVIDIA	US	9.09	3.74
BROADCOM	US	8.05	0.86
TAIWAN SEMICONDUCTOR MFG	TW	8.02	0.89
ASML HLDG	NL	7.82	0.50
ADVANCED MICRO DEVICES	US	6.53	0.32
APPLIED MATERIALS	US	4.52	0.24
QUALCOMM	US	4.17	0.27
TEXAS INSTRUMENTS	US	4.12	0.21
MICRON TECHNOLOGY	US	3.63	0.18
LAM RESEARCH CORP	US	3.48	0.17
Total		59.43	7.38

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. 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 Semiconductors & Semiconductor Equipment ESG Screened Select Capped Index was launched on May 13, 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

