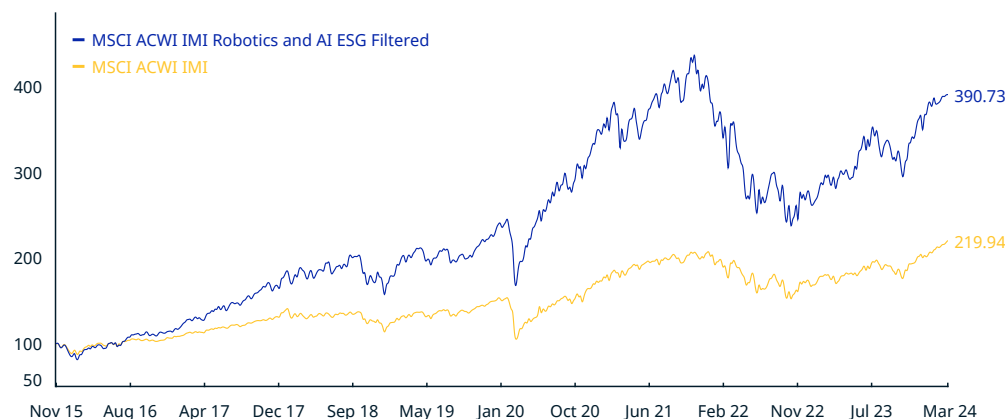


MSCI ACWI IMI Robotics and AI ESG Filtered Index (USD)

The MSCI ACWI IMI Robotics & AI ESG Filtered 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 8 Emerging Markets (EM) countries*. The index aims to represent the performance of a set of companies associated with the increased adoption and utilization of artificial intelligence, robots and automation.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Robotics and AI ESG Filtered	MSCI ACWI IMI
2023	38.70	21.58
2022	-35.55	-18.40
2021	17.31	18.22
2020	54.59	16.25
2019	34.22	26.35
2018	1.30	-10.08
2017	46.16	23.95
2016	16.28	8.36

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Robotics and AI ESG Filtered	1.41	6.84	26.86	6.84	4.17	14.18	na	17.77		0.49	45.20	28.74	5.82
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	na	9.92		1.94	21.32	17.62	2.84

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Robotics and AI ESG Filtered	37.74	23.90	23.65	na	0.18	0.60	na	0.80	46.23	2021-11-09–2022-10-14
MSCI ACWI IMI	2.51	16.72	18.06	na	0.30	0.54	na	0.58	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 Robotics and AI ESG Filtered Index (USD)

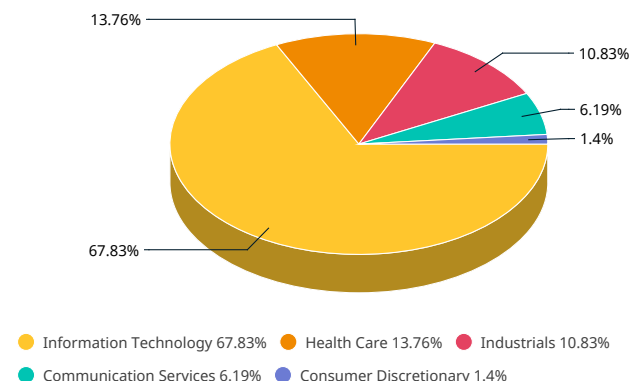
INDEX CHARACTERISTICS

MSCI ACWI IMI Robotics and AI ESG Filtered	
Number of Constituents	165
Mkt Cap (USD Millions)	
Index	12,410,623.41
Largest	612,976.80
Smallest	1,067.98
Average	75,215.90
Median	22,897.73

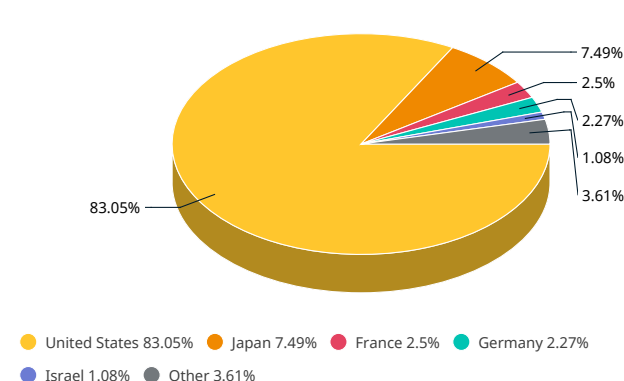
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	612.98	4.94	Info Tech
ADVANCED MICRO DEVICES	507.88	4.09	Info Tech
INTUITIVE SURGICAL	438.36	3.53	Health Care
STRYKER CORP	423.05	3.41	Health Care
ARISTA NETWORKS	386.70	3.12	Info Tech
MICROSOFT CORP	376.10	3.03	Info Tech
ALPHABET A	373.76	3.01	Comm Svcs
ALPHABET C	372.49	3.00	Comm Svcs
PALO ALTO NETWORKS	367.92	2.96	Info Tech
ORACLE CORP	367.39	2.96	Info Tech
Total	4,226.62	34.06	

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, China, Malaysia, Mexico, South Africa, South Korea Taiwan and Thailand.

The MSCI ACWI IMI Robotics and AI ESG Filtered Index was launched on Jul 20, 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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