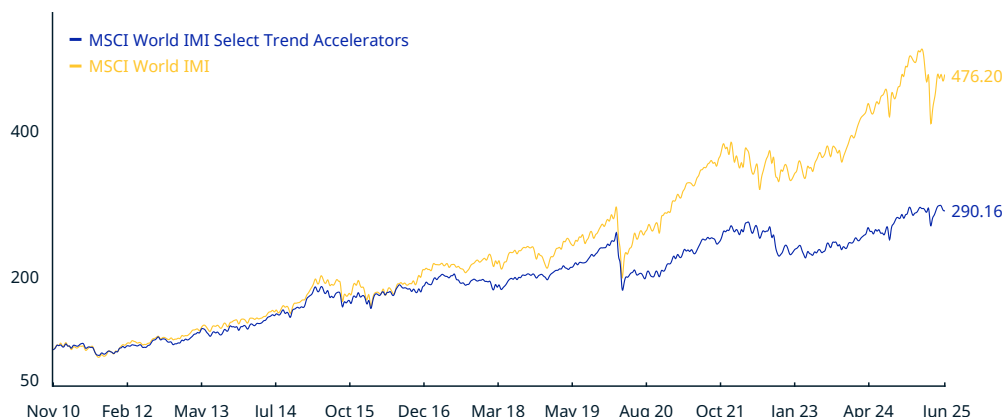


MSCI World IMI Select Trend Accelerators Index (EUR)

The MSCI World IMI Select Trend Accelerators Index is composed of large, mid and small cap stocks across 23 Developed Markets (DM) countries*. The index aims to represent the performance of a quarterly rebalanced portfolio of 50 stocks that have higher exposure to business activities such as Disruptive Technology, Millennials, Genomic Innovation, Next Generation Internet Innovation, Smart Cities and Ageing Society Opportunities. The strategy also seeks high exposure to Dividend Yield and Growth factors within the relevant Barra Equity Model combined with control over ex-ante total risk.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2010 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Select Trend Accelerators	MSCI World IMI
2024	15.83	25.36
2023	7.60	18.72
2022	-14.41	-12.86
2021	23.48	30.23
2020	-10.21	6.33
2019	23.60	29.83
2018	1.19	-4.85
2017	2.59	7.54
2016	7.83	11.43
2015	10.85	10.51
2014	20.51	19.02
2013	20.20	21.91
2012	7.20	14.27
2011	-2.53	-2.89

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World IMI Select Trend Accelerators	-2.43	-0.42	12.70	1.40	4.41	7.44	5.42	7.57	
MSCI World IMI	0.93	2.59	5.98	-3.61	13.19	13.16	9.73	11.29	

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.99	13.22	13.07	1.87
1.76	23.27	19.35	3.27

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – JUN 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World IMI Select Trend Accelerators	0.71	7.42	33.94	11.61	11.12	11.74	0.19	0.57	0.47	0.67	31.95	2020-02-19–2020-03-23
MSCI World IMI	1.00	0.00	1.98	14.46	13.88	14.25	0.74	0.86	0.69	0.86	34.54	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World IMI Select Trend Accelerators Index (EUR)

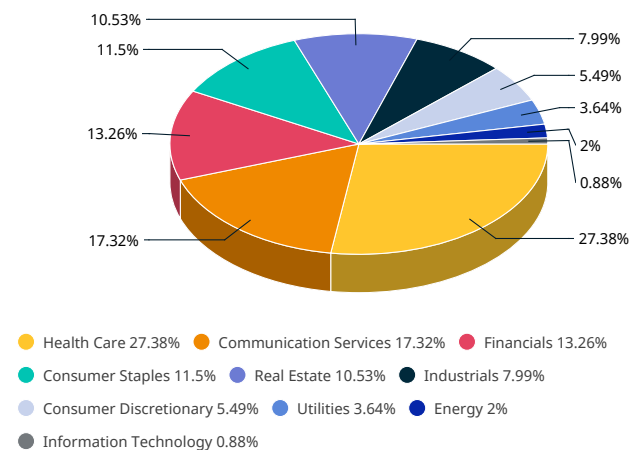
INDEX CHARACTERISTICS

	MSCI World IMI Select Trend Accelerators	MSCI World IMI
Number of Constituents	50	5,175
	Weight (%)	
Largest	5.49	4.58
Smallest	0.41	0.00
Average	2.00	0.02
Median	1.56	0.00

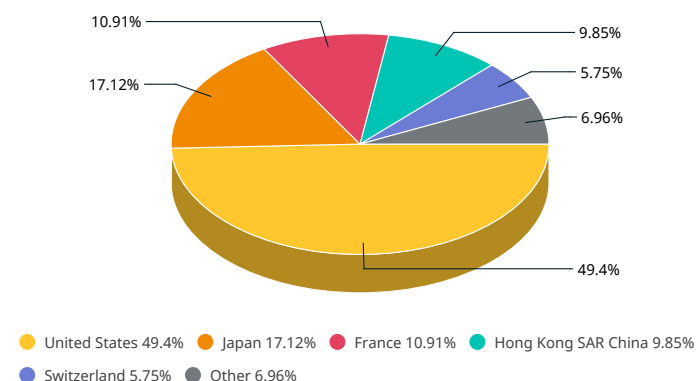
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
BUCKLE (THE)	US	5.49	0.00	Cons Discr
LONZA GROUP	CH	5.24	0.06	Health Care
ASTELLAS PHARMA	JP	5.20	0.02	Health Care
ORANGE	FR	5.07	0.03	Comm Svcs
CME GROUP	US	4.97	0.12	Financials
VERIZON COMMUNICATIONS	US	4.90	0.22	Comm Svcs
OMEGA HEALTHCARE INVESTO	US	4.89	0.01	Real Estate
CAL-MAINE FOODS	US	4.18	0.01	Cons Staples
JOHNSON & JOHNSON	US	3.98	0.44	Health Care
THK CO	JP	3.46	0.00	Industrials
Total		47.38	0.91	

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.

The MSCI World IMI Select Trend Accelerators Index was launched on Feb 25, 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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