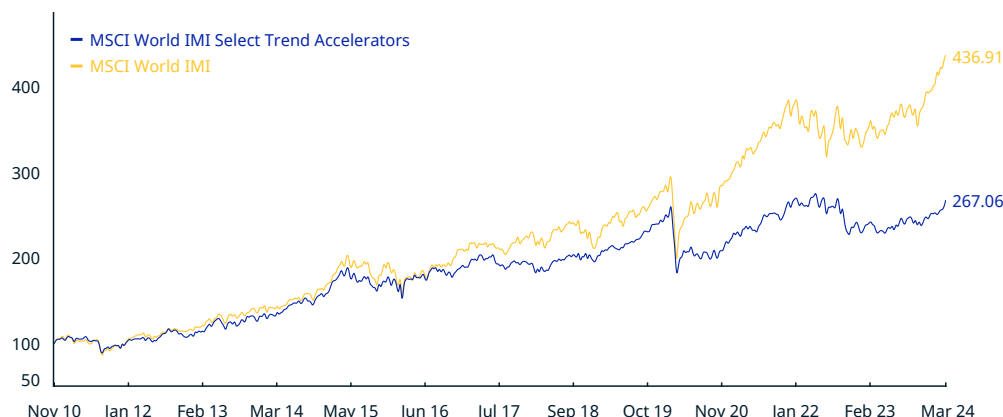


MSCI World IMI Select Trend Accelerators Index (EUR)

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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Select Trend Accelerators	MSCI World IMI
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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI World IMI Select Trend Accelerators	4.47	8.10	14.29	8.10	4.31	4.62	6.99	7.64
MSCI World IMI	3.49	10.87	24.83	10.87	10.80	12.45	11.79	11.69

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.17	14.17	12.27	1.87
1.84	22.12	18.53	3.09

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2010 – MAR 29, 2024)

	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	0.73	7.12	36.46	11.51	14.05	11.93	0.32	0.36	0.62	0.69	31.95	2020-02-19–2020-03-23
MSCI World IMI	1.00	0.00	2.21	14.08	15.83	13.88	0.72	0.79	0.87	0.91	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)

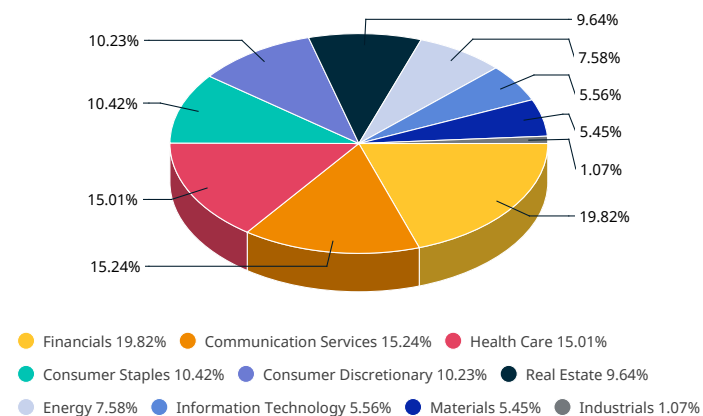
INDEX CHARACTERISTICS

	MSCI World IMI Select Trend Accelerators	MSCI World IMI
Number of Constituents	49	5,604
	Weight (%)	
Largest	5.59	4.09
Smallest	0.46	0.00
Average	2.04	0.02
Median	0.59	0.00

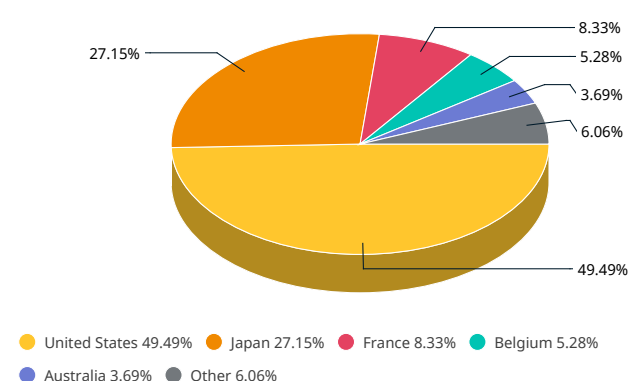
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NITERRA CO	JP	5.59	0.01	Cons Discr
AGEAS	BE	5.28	0.01	Financials
BRISTOL-MYERS SQUIBB CO	US	5.21	0.15	Health Care
SANOFI	FR	5.06	0.15	Health Care
KENVUE	US	5.04	0.05	Cons Staples
VERIZON COMMUNICATIONS	US	4.90	0.24	Comm Svcs
OMEGA HEALTHCARE INVESTO	US	4.90	0.01	Real Estate
CME GROUP	US	4.85	0.11	Financials
VERTEX PHARMACEUTICALS	US	4.74	0.15	Health Care
SOFTBANK CORP	JP	4.73	0.05	Comm Svcs
Total		50.29	0.93	

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

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.

