

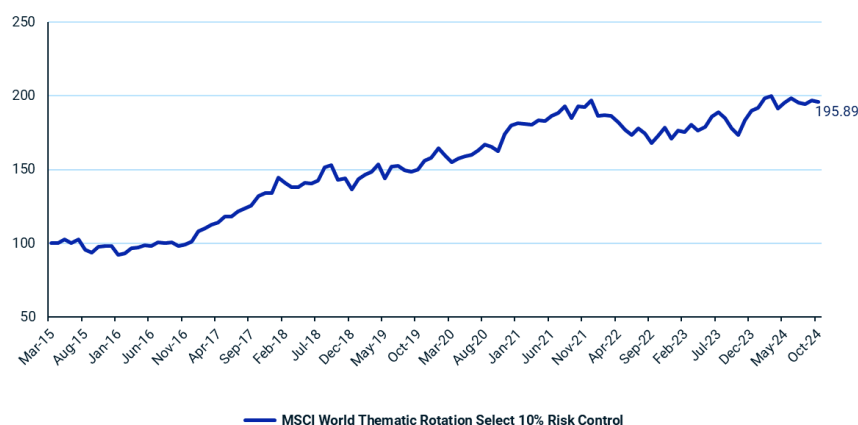
MSCI World Thematic Rotation Select 10% Risk Control Index

The MSCI World Thematic Rotation Select Index 10% Risk Control Index aims to represent the performance of MSCI World Thematic Rotation Select Index while targeting an annualized volatility of 10%.

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

Cumulative index performance

USD RETURNS MARCH 2015 – OCTOBER 2024



Annual performance (%)

YEAR	MSCI World Thematic Rotation Select 10% Risk Control
2023	11.12
2022	-13.09
2021	9.34
2020	13.89
2019	15.62
2018	2.08
2017	32.27
2016	2.96

Index performance

USD RETURNS (%) OCTOBER 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Mar 31, 2015
MSCI World Thematic Rotation Select 10% Risk Control	-0.61	0.15	12.80	3.02	0.50	5.47	-	7.27

Index risk and return characteristics

(%) OCTOBER 31, 2024

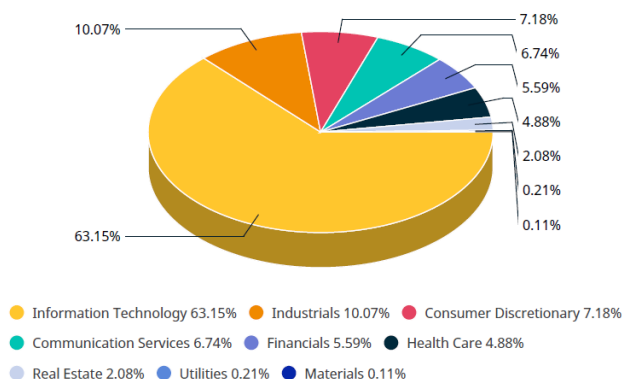
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Mar 31, 2015
MSCI World Thematic Rotation Select 10% Risk Control	9.66	9.40	-	10.11

MSCI World Thematic Rotation Select Index

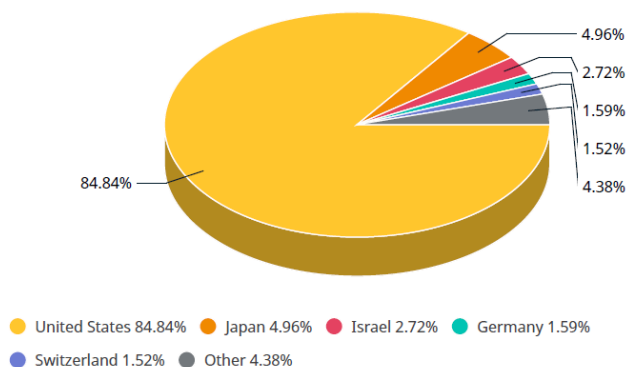
Top 10 constituents

	Sector	Index Wt. (%)
NVIDIA	Info Tech	5.66
META PLATFORMS A	Comm Srvcs	3.47
APPLE	Info Tech	3.34
ADVANCED MICRO DEVICES	Info Tech	3.02
AMAZON.COM	Cons Discr	2.89
PALO ALTO NETWORKS	Info Tech	2.89
MICROSOFT CORP	Info Tech	2.69
SALESFORCE	Info Tech	2.68
JOHNSON & JOHNSON	Health Care	2.12
FORTINET	Info Tech	2.09
Total		30.85

Sector Weights



Country Weights



Top 4 Thematics ranked by MKT MediaStats as of October, 2024
ACWI IMI Robotics
ACWI IMI Autonomous Technology and Industrial Innovation
ACWI IMI Next Generation Internet Innovation
ACWI IMI Cyber Security

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