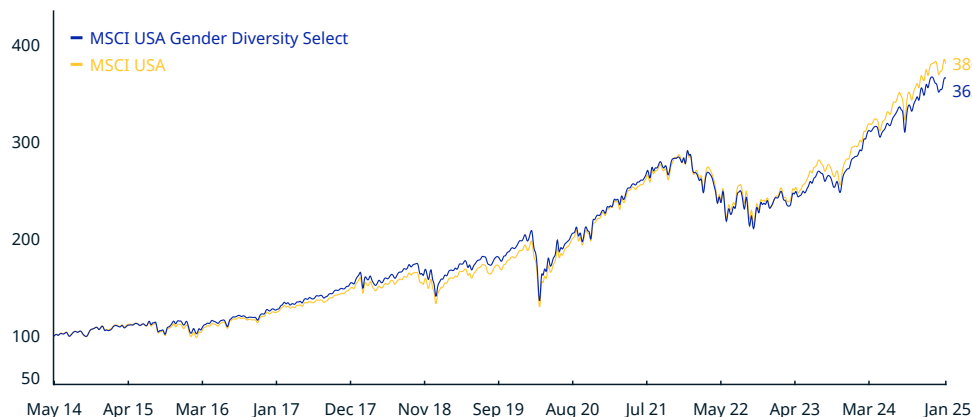


MSCI USA Gender Diversity Select Index (USD)

The MSCI USA Gender Diversity Select Index (the 'Index') is designed to represent the performance of those companies that exhibit a commitment towards promoting and maintaining a high level of gender diversity across the different levels within their organization, including their corporate board, executive and senior management, and workforce.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2014 – JAN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Gender Diversity Select	MSCI USA
2024	23.44	25.08
2023	22.57	27.10
2022	-19.77	-19.46
2021	25.94	26.97
2020	16.45	21.37
2019	31.32	31.64
2018	-2.28	-4.50
2017	22.83	21.90
2016	10.76	11.61
2015	4.84	1.32

INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Gender Diversity Select	4.05	6.53	25.40	4.05	10.24	13.07	13.36	12.90	
MSCI USA	3.04	6.71	26.91	3.04	11.83	15.20	13.75	13.33	

FUNDAMENTALS (JAN 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.43	26.02	21.20	5.00
1.25	28.17	22.34	5.27

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – JAN 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 30, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Gender Diversity Select	0.99	2.11	44.77	17.44	18.55	15.58	0.42	0.62	0.77	0.76	34.34	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.06	17.27	18.56	15.54	0.51	0.72	0.79	0.79	34.12	2020-02-19–2020-03-23

¹ Last 12 months ² Based on monthly gross returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA Gender Diversity Select Index (USD)

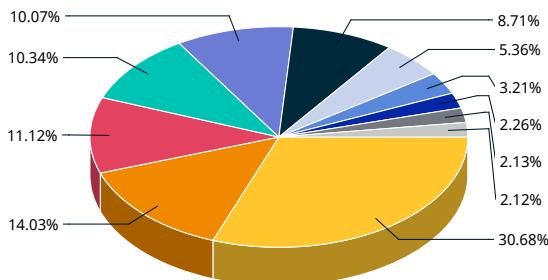
INDEX CHARACTERISTICS

	MSCI USA Gender Diversity Select	MSCI USA
Number of Constituents	241	590
	Weight (%)	
Largest	5.31	6.75
Smallest	0.02	0.00
Average	0.41	0.17
Median	0.14	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
META PLATFORMS A	5.31	2.83	Comm Svcs
APPLE	4.69	6.75	Info Tech
ACCENTURE A	4.65	0.45	Info Tech
MICROSOFT CORP	4.36	5.51	Info Tech
CISCO SYSTEMS	4.29	0.45	Info Tech
NVIDIA	3.67	5.54	Info Tech
INTUIT	3.18	0.32	Info Tech
JPMORGAN CHASE & CO	2.96	1.43	Financials
LILLY (ELI) & COMPANY	2.41	1.23	Health Care
NETFLIX	2.07	0.79	Comm Svcs
Total	37.59	25.31	

SECTOR WEIGHTS



- Information Technology 30.68%
- Financials 14.03%
- Consumer Discretionary 11.12%
- Health Care 10.34%
- Communication Services 10.07%
- Industrials 8.71%
- Consumer Staples 5.36%
- Energy 3.21%
- Utilities 2.26%
- Real Estate 2.13%
- Materials 2.12%

The MSCI USA Gender Diversity Select Index was launched on Oct 20, 2022. 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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