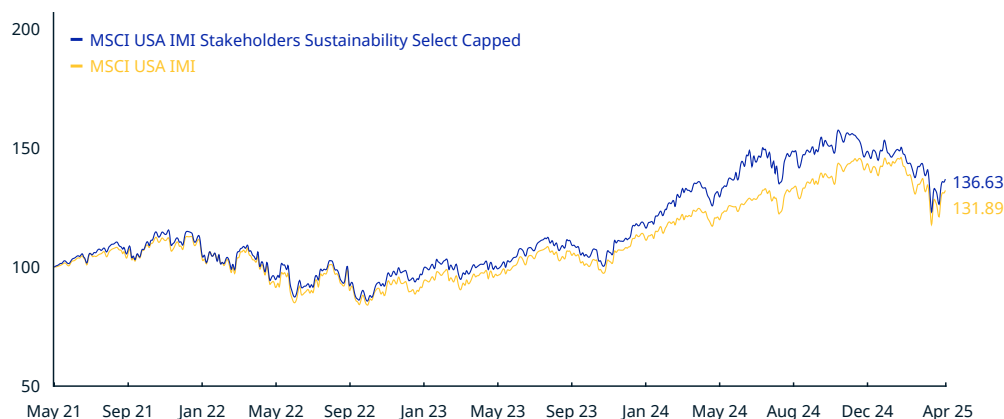


MSCI USA IMI Stakeholders Sustainability Select Capped Index (USD)

The MSCI USA IMI Stakeholders Sustainability Select Capped Index ('the Index') is designed to represent the performance of those companies that exhibit a commitment towards business ethics, human capital management, gender diversity, and community relations, and meanwhile avoiding controversies related to employees, diversity, and community. The Index incorporates MSCI Quality Score to select securities exhibiting stronger quality characteristics based on three main fundamental variables: high return on equity (ROE), stable year-over-year earnings growth and low financial leverage.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2021 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Stakeholders Sustainability Select Capped	MSCI USA IMI
2024	23.40	23.32
2023	24.25	25.64
2022	-16.83	-19.61

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 27, 2021
MSCI USA IMI Stakeholders Sustainability Select Capped	-2.01	-7.26	5.64	-6.24	11.70	na	na	8.27
MSCI USA IMI	-0.70	-8.38	10.88	-5.56	10.97	na	na	7.30

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			MAXIMUM DRAWDOWN		
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 27, 2021 (%)	Period YYYY-MM-DD	
MSCI USA IMI Stakeholders Sustainability Select Capped	52.67	17.48	na	na	0.47	na	na	0.35	25.35	2021-12-27–2022-10-12
MSCI USA IMI	1.88	16.88	na	na	0.45	na	na	0.31	25.42	2022-01-03–2022-10-14

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 USA IMI Stakeholders Sustainability Select Capped Index (USD)

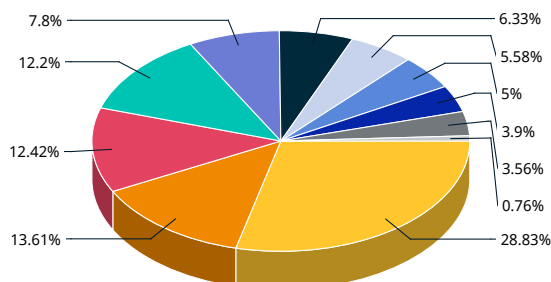
INDEX CHARACTERISTICS

MSCI USA IMI Stakeholders Sustainability Select Capped	
Number of Constituents	580
Mkt Cap (USD Millions)	
Index	13,089,344.79
Largest	1,524,849.79
Smallest	362.23
Average	22,567.84
Median	10,219.35

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,524.85	11.65	Info Tech
TEXAS INSTRUMENTS	268.55	2.05	Info Tech
MERCK & CO	264.40	2.02	Health Care
INTUIT	218.35	1.67	Info Tech
CHEVRON CORP	215.29	1.64	Energy
ALTRIA GROUP	208.76	1.59	Cons Staples
ADOBE	206.93	1.58	Info Tech
SERVICENOW	176.52	1.35	Info Tech
STRYKER CORP	161.75	1.24	Health Care
LINDE (NEW)	157.56	1.20	Materials
Total	3,402.96	26.00	

SECTOR WEIGHTS



Information Technology 28.83% Industrials 13.61% Health Care 12.42%
 Financials 12.2% Real Estate 7.8% Utilities 6.33% Consumer Staples 5.58%
 Energy 5% Consumer Discretionary 3.9% Materials 3.56%
 Communication Services 0.76%

The MSCI USA IMI Stakeholders Sustainability Select Capped Index was launched on Nov 01, 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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