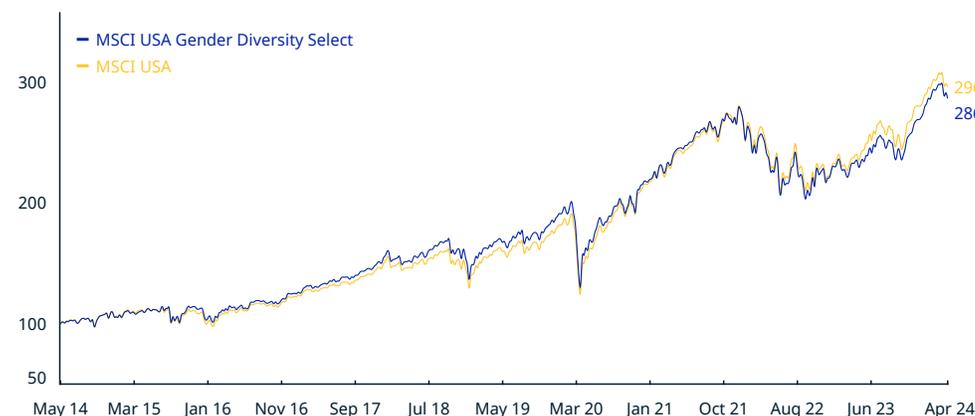


# MSCI USA Gender Diversity Select Index (USD)

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 – NET RETURNS (USD) (MAY 2014 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Gender Diversity Select	MSCI USA
2023	21.91	26.49
2022	-20.20	-19.85
2021	25.39	26.45
2020	15.75	20.73
2019	30.48	30.88
2018	-2.86	-5.04
2017	22.05	21.19
2016	9.98	10.89
2015	4.17	0.69

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Gender Diversity Select	-4.68	4.17	21.26	6.67	5.40	10.85	na	11.19	
MSCI USA	-4.15	4.12	22.76	5.72	6.86	12.61	na	11.57	

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.51	24.64	20.08	4.34
1.42	25.06	20.31	4.60

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	2.07	54.75	17.64	18.64	na	0.23	0.54	na	0.67	34.39	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.85	18.80	na	0.31	0.62	na	0.69	34.16	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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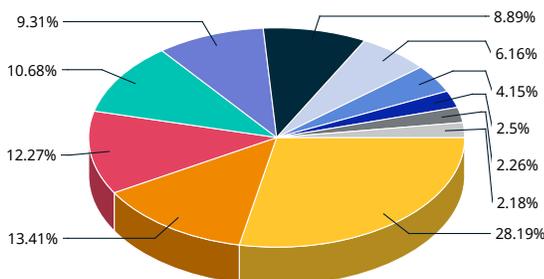
## INDEX CHARACTERISTICS

	MSCI USA Gender Diversity Select	MSCI USA
<b>Number of Constituents</b>	215	612
<b>Weight (%)</b>		
<b>Largest</b>	5.36	6.23
<b>Smallest</b>	0.02	0.01
<b>Average</b>	0.47	0.16
<b>Median</b>	0.17	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.36	4.84	Info Tech
AMAZON.COM	4.65	3.69	Cons Discr
MICROSOFT CORP	4.34	6.23	Info Tech
APPLE	4.21	5.67	Info Tech
META PLATFORMS A	3.89	2.16	Comm Svcs
ALPHABET A	3.07	2.18	Comm Svcs
ACCENTURE A	2.81	0.43	Info Tech
LILLY (ELI) & COMPANY	2.79	1.43	Health Care
JPMORGAN CHASE & CO	2.39	1.26	Financials
INTUIT	2.34	0.40	Info Tech
<b>Total</b>	<b>35.87</b>	<b>28.28</b>	

## SECTOR WEIGHTS



- Information Technology 28.19%
- Financials 13.41%
- Health Care 12.27%
- Consumer Discretionary 10.68%
- Industrials 9.31%
- Communication Services 8.89%
- Consumer Staples 6.16%
- Energy 4.15%
- Materials 2.5%
- Utilities 2.26%
- Real Estate 2.18%

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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