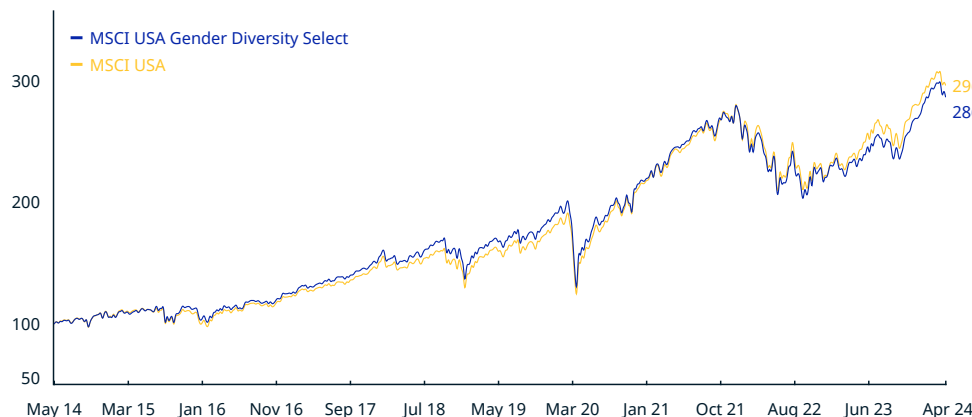


MSCI USA Gender Diversity Select Index (USD)

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)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 30, 2014
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 (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 30, 2014	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
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

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 Gender Diversity Select Index (USD)

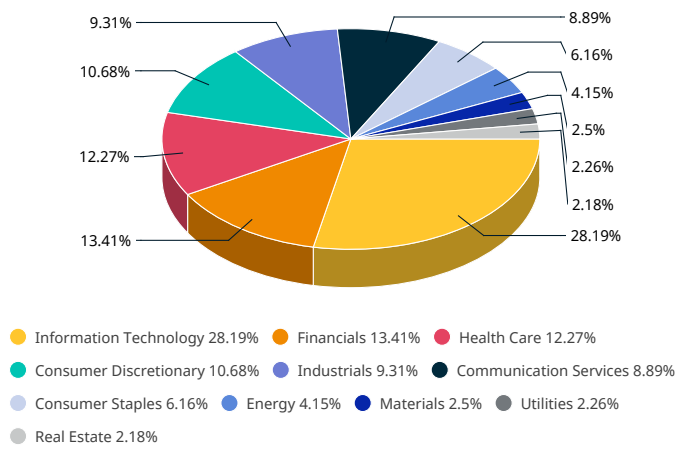
INDEX CHARACTERISTICS

	MSCI USA Gender Diversity Select	MSCI USA
Number of Constituents	215	612
Weight (%)		
Largest	5.36	6.23
Smallest	0.02	0.01
Average	0.47	0.16
Median	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 Srvcs
ALPHABET A	3.07	2.18	Comm Srvcs
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
Total	35.87	28.28	

SECTOR WEIGHTS



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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