

MSCI USA IMI THEMATIC SELECT INDEXES

Parameter Sheet for Customization/Calculation Methodology

October 2023

1 Introduction

This methodology applies to the following indexes (herein the MSCI USA IMI Thematic Select Indexes or the “Indexes”):

- MSCI USA IMI Ageing Society Select Index
- MSCI USA IMI Food Revolution Select Index
- MSCI USA IMI Robotics & AI Select Index
- MSCI USA IMI Clean Energy Infrastructure Select Index
- MSCI USA IMI Autonomous Technology & Industrial Innovation Select Index
- MSCI USA IMI Digital Health Select Index
- MSCI USA IMI Fintech Innovation Select Index
- MSCI USA IMI Future Mobility Select Index
- MSCI USA IMI Millennials Select Index
- MSCI USA IMI Next Generation Internet Innovation Select Index
- MSCI USA IMI Robotics Select Index
- MSCI USA IMI Smart Cities Select Index
- MSCI USA IMI Digital Economy Select Index
- MSCI USA IMI Disruptive Technology Select Index
- MSCI USA IMI Genomic Innovation Select Index
- MSCI USA IMI Space Exploration Select Index
- MSCI USA IMI Cybersecurity Select Index
- MSCI USA IMI Blockchain Select Index
- MSCI USA IMI Future Education Select Index
- MSCI USA IMI Efficient Energy Select Index
- MSCI USA IMI Natural Resources Stewardship Select Index
- MSCI USA IMI Sustainable Water Transition Select Index
- MSCI USA IMI Plastics Transition Select Index
- MSCI USA IMI Sharing Economy Select Index

- MSCI USA IMI Renewables & Energy Efficiency Select Index

The Indexes aim to represent the performance of securities from the MSCI USA IMI Index, that represent a specific 'theme' as described in the MSCI ACWI IMI Thematic Indexes Methodology¹ and meet minimum liquidity requirements².

To reduce concentration, the issuers in the MSCI USA IMI Thematic Select Indexes are capped in accordance with the MSCI Capped Indexes methodology³.

¹ Please refer to each of the MSCI ACWI IMI Thematic Indexes methodologies at www.msci.com/index-methodology

² Please refer to section 2.2 for more details on liquidity requirements

³ Please refer to the MSCI Capped Indexes methodology at www.msci.com/index-methodology

2 Constructing the MSCI USA IMI Thematic Select Indexes

The MSCI USA IMI Thematic Select Indexes are constructed from the MSCI USA IMI Index (herein, the “Parent Index”).

2.1 APPLICABLE UNIVERSE

The Applicable Universe for MSCI USA IMI Thematic Select Indexes is constructed by selecting only those securities from the Parent Index that are also a part of the following MSCI ACWI IMI Thematic Indexes:

Index	Thematic Index
MSCI USA IMI Ageing Society Select Index	MSCI ACWI IMI Ageing Society Opportunities Index
MSCI USA IMI Food Revolution Select Index	MSCI ACWI IMI Food Revolution Index
MSCI USA IMI Robotics & AI Select Index	MSCI ACWI IMI Robotics & AI Index
MSCI USA IMI Clean Energy Infrastructure Select Index	MSCI ACWI IMI Clean Energy Infrastructure Index
MSCI USA IMI Autonomous Technology & Industrial Innovation Select Index	MSCI ACWI IMI Autonomous Technology & Industrial Innovation Index
MSCI USA IMI Digital Health Select Index	MSCI ACWI IMI Digital Health Index
MSCI USA IMI Fintech Innovation Select Index	MSCI ACWI IMI Fintech Innovation Index
MSCI USA IMI Future Mobility Select Index	MSCI ACWI IMI Future Mobility Index
MSCI USA IMI Millennials Select Index	MSCI ACWI IMI Millennials Index

MSCI USA IMI Next Generation Internet Innovation Select Index	MSCI ACWI IMI Next Generation Internet Innovation Index
MSCI USA IMI Robotics Select Index	MSCI ACWI IMI Robotics Index
MSCI USA IMI Smart Cities Select Index	MSCI ACWI IMI Smart Cities Index
MSCI USA IMI Digital Economy Select Index	MSCI ACWI IMI Digital Economy Index
MSCI USA IMI Disruptive Technology Select Index	MSCI ACWI IMI Disruptive Technology Index
MSCI USA IMI Genomic Innovation Select Index	MSCI ACWI IMI Genomic Innovation Index
MSCI USA IMI Space Exploration Select Index	MSCI ACWI IMI Space Exploration Index
MSCI USA IMI Cybersecurity Select Index	MSCI ACWI IMI Cybersecurity Index
MSCI USA IMI Blockchain Economy Select Index	MSCI ACWI IMI Blockchain Economy Index
MSCI USA IMI Future Education Select Index	MSCI ACWI IMI Future Education Index
MSCI USA IMI Efficient Energy Select Index	MSCI ACWI IMI Efficient Energy Index
MSCI USA IMI Natural Resources Stewardship Select Index	MSCI ACWI IMI Natural Resources Stewardship Index
MSCI USA IMI Sustainable Water Transition Select Index	MSCI ACWI IMI Sustainable Water Transition Index
MSCI USA IMI Plastics Transition Select Index	MSCI ACWI IMI Plastics Transition Index

MSCI USA IMI Sharing Economy Select Index	MSCI ACWI IMI Sharing Economy Index
MSCI USA IMI Renewables & Energy Efficiency Select Index	MSCI ACWI IMI Renewables and Energy Efficiency Index

2.2 APPLYING LIQUIDITY SCREENING

Securities from the Applicable Universe with 3-month ADTV greater than or equal to USD 5 million are eligible for inclusion in the Indexes.

ADTV is defined as Average Daily Traded Value and is calculated as:

$$ADTV_{3M} = \frac{ATV_{3M}^4}{252}$$

Where ATV_{3M} is annualized 3-month Average Traded Value of the security

2.3 APPLYING ISSUER CAPPING

The maximum weight of any issuer in the Indexes is capped at each index review in accordance with MSCI Capped Index methodology⁵. The excess weight of the capped issuers is distributed among the remaining constituents in proportion of their free float-market capitalization. Security weights in each of the Indexes are capped as follows:

Index	Capped Weight
MSCI USA IMI Ageing Society Select Index	5%
MSCI USA IMI Food Revolution Select Index	5%
MSCI USA IMI Robotics & AI Select Index	5%
MSCI USA IMI Clean Energy Infrastructure Select Index	5%

⁴ MSCI Index Calculation Methodology at <https://www.msci.com/index-methodology>

MSCI Global Investable Market Indexes Methodology at <https://www.msci.com/index-methodology>

⁵ Please refer to the MSCI Capped Indexes methodology at www.msci.com/index-methodology

MSCI USA IMI Autonomous Technology & Industrial Innovation Select Index	5%
MSCI USA IMI Digital Health Select Index	5%
MSCI USA IMI Fintech Innovation Select Index	5%
MSCI USA IMI Future Mobility Select Index	5%
MSCI USA IMI Millennials Select Index	5%
MSCI USA IMI Next Generation Internet Innovation Select Index	5%
MSCI USA IMI Robotics Select Index	5%
MSCI USA IMI Smart Cities Select Index	5%
MSCI USA IMI Digital Economy Select Index	5%
MSCI USA IMI Disruptive Technology Select Index	5%
MSCI USA IMI Genomic Innovation Select Index	5%
MSCI USA IMI Space Exploration Select Index	5%
MSCI USA IMI Cybersecurity Select Index	5%
MSCI USA IMI Blockchain Select Index	10%
MSCI USA IMI Future Education Select Index	5%
MSCI USA IMI Efficient Energy Select Index	10%
MSCI USA IMI Natural Resources Stewardship Select Index	7.50%
MSCI USA IMI Sustainable Water Transition Select Index	7.50%
MSCI USA IMI Plastics Transition Select Index	7.50%
MSCI USA IMI Sharing Economy Select Index	5%
MSCI USA IMI Renewables & Energy Efficiency Select Index	5%

3 Maintaining the MSCI USA IMI Thematic Select Indexes

3.1 SEMI-ANNUAL INDEX REVIEWS

The MSCI USA IMI Thematic Select Indexes are reviewed on a semi-annual basis, coinciding with the May and November Index reviews of the MSCI Global Investable Market Indexes.

3.2 ONGOING EVENT RELATED CHANGES

Corporate Events are reflected in the MSCI USA IMI Thematic Select Indexes in accordance with their respective MSCI ACWI IMI Thematic Indexes Methodology.

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* = toll free

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