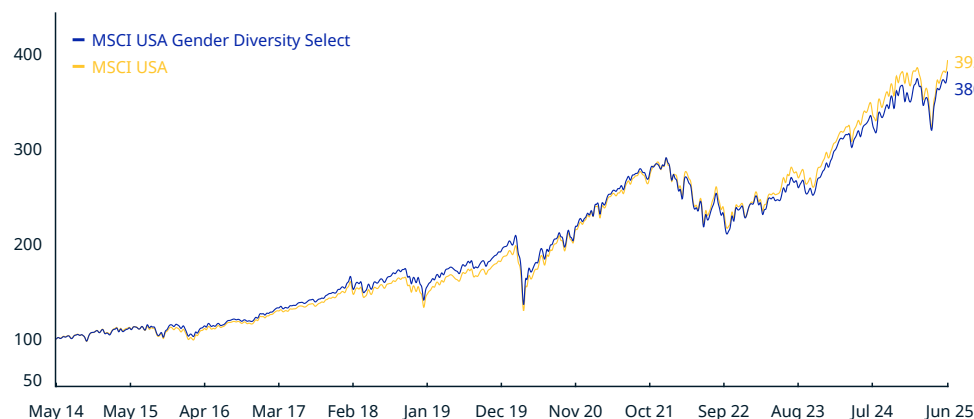


MSCI USA Gender Diversity Select Index (USD)

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 – JUN 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 (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Gender Diversity Select	4.01	9.78	16.16	8.44	19.43	14.99	13.22	12.81	
MSCI USA	5.14	11.36	15.78	6.33	19.95	16.48	13.59	13.13	

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.47	25.77	21.22	4.81
1.24	27.53	22.65	5.31

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – JUN 30, 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	2.20	54.26	15.82	16.47	15.71	0.92	0.77	0.74	0.75	34.34	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.06	16.01	16.60	15.75	0.94	0.84	0.76	0.77	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)

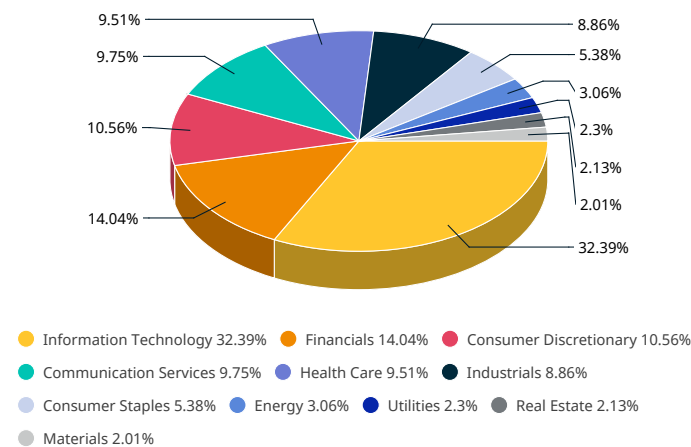
INDEX CHARACTERISTICS

	MSCI USA Gender Diversity Select	MSCI USA
Number of Constituents	229	547
	Weight (%)	
Largest	5.13	7.12
Smallest	0.02	0.01
Average	0.44	0.18
Median	0.17	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.13	7.12	Info Tech
MICROSOFT CORP	4.73	6.49	Info Tech
NETFLIX	4.08	1.06	Comm Srvcs
CISCO SYSTEMS	3.34	0.51	Info Tech
JPMORGAN CHASE & CO	3.09	1.50	Financials
INTUIT	3.01	0.41	Info Tech
ACCENTURE A	2.88	0.35	Info Tech
SERVICENOW	2.49	0.39	Info Tech
LILLY (ELI) & COMPANY	2.27	1.16	Health Care
VISA A	1.96	1.13	Financials
Total	32.99	20.11	

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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