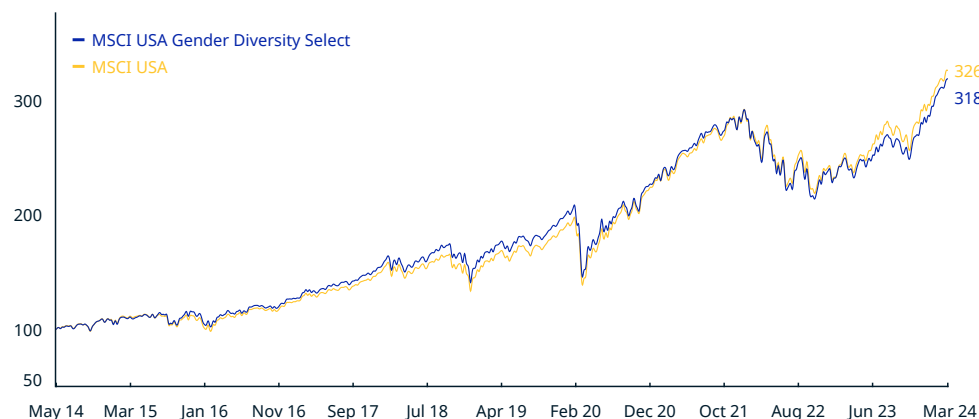


MSCI USA Gender Diversity Select Index (USD)

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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Gender Diversity Select	MSCI USA
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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Gender Diversity Select	3.23	12.02	30.02	12.02	9.41	13.42	na		12.50
MSCI USA	3.18	10.41	30.26	10.41	10.80	15.02	na		12.77

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.43	25.84	21.39	4.59
1.35	26.20	21.42	4.82

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – MAR 29, 2024)

	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	2.08	54.75	17.54	18.50	na	0.46	0.67	na	0.75	34.34	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.00	17.82	18.68	na	0.52	0.74	na	0.76	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)

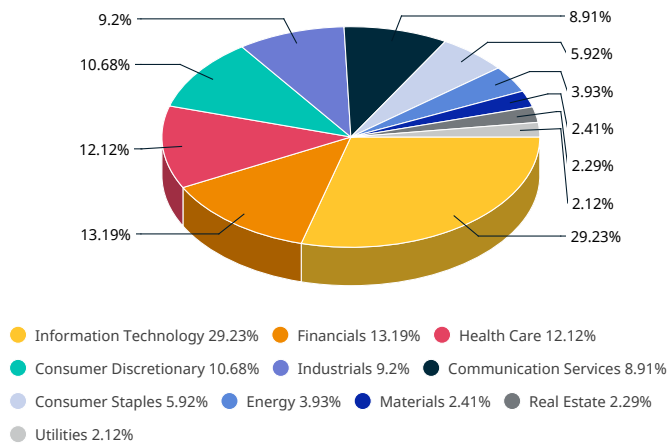
INDEX CHARACTERISTICS

	MSCI USA Gender Diversity Select	MSCI USA
Number of Constituents	213	610
Weight (%)		
Largest	5.34	6.45
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	5.34	4.85	Info Tech
AMAZON.COM	4.57	3.64	Cons Discr
MICROSOFT CORP	4.47	6.45	Info Tech
META PLATFORMS A	4.19	2.34	Comm Srvcs
APPLE	4.04	5.47	Info Tech
ACCENTURE A	3.08	0.47	Info Tech
ALPHABET A	2.71	1.94	Comm Srvcs
LILLY (ELI) & COMPANY	2.65	1.36	Health Care
INTEL CORP	2.46	0.40	Info Tech
JPMORGAN CHASE & CO	2.38	1.26	Financials
Total	35.89	28.18	

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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