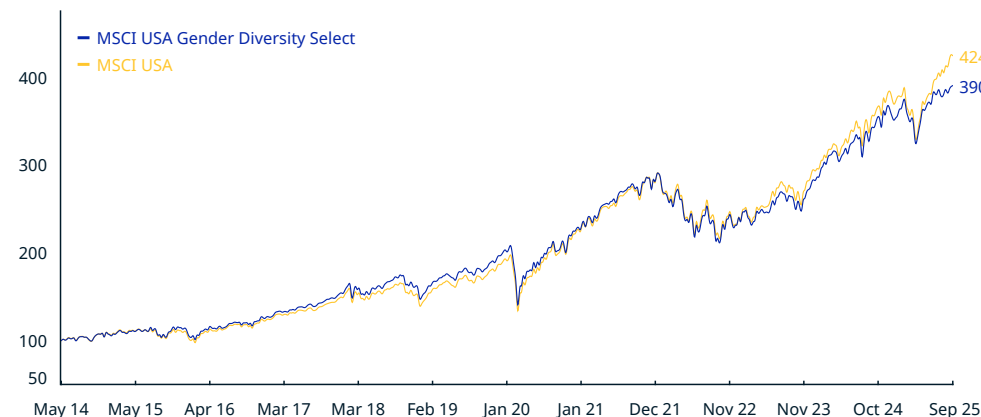


MSCI USA Gender Diversity Select Index (USD)

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 – SEP 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 (%) (SEP 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	1.49	2.53	12.90	11.19	22.83	13.89	14.15	12.76	
MSCI USA	3.67	8.12	18.18	14.97	25.10	16.16	15.28	13.60	

FUNDAMENTALS (SEP 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.46	25.25	20.01	4.46
1.17	28.69	23.25	5.55

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2014 – SEP 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	0.98	2.39	58.78	13.45	16.08	15.49	1.25	0.71	0.80	0.75	34.34	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	2.07	13.60	16.12	15.55	1.38	0.83	0.86	0.80	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)

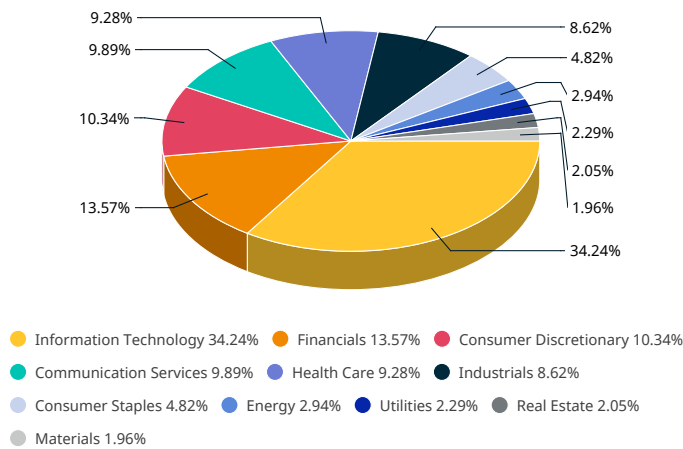
INDEX CHARACTERISTICS

	MSCI USA Gender Diversity Select	MSCI USA
Number of Constituents	228	544
	Weight (%)	
Largest	4.52	7.80
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	4.52	7.80	Info Tech
MICROSOFT CORP	4.37	6.27	Info Tech
ADVANCED MICRO DEVICES	3.75	0.45	Info Tech
JPMORGAN CHASE & CO	3.16	1.50	Financials
INTUIT	3.10	0.33	Info Tech
SERVICENOW	2.96	0.33	Info Tech
DISNEY (WALT)	2.88	0.35	Comm Srvcs
ACCENTURE A	2.81	0.26	Info Tech
MICRON TECHNOLOGY	2.53	0.32	Info Tech
VERIZON COMMUNICATIONS	2.21	0.32	Comm Srvcs
Total	32.28	17.92	

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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