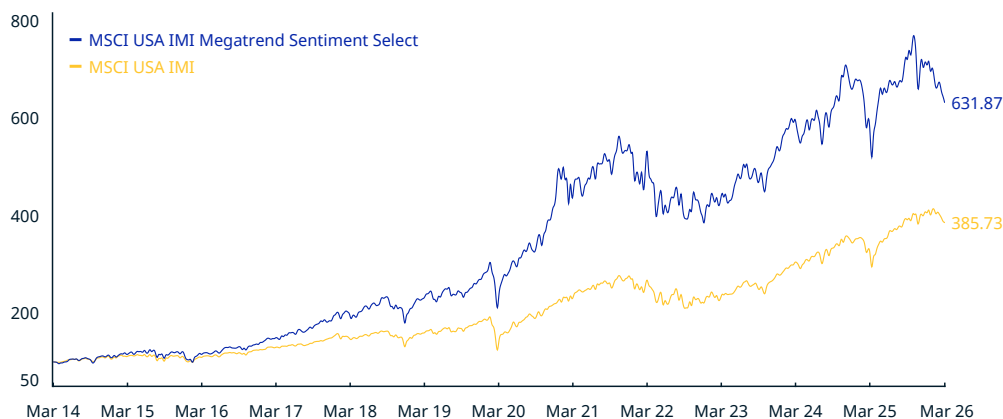


MSCI USA IMI Megatrend Sentiment Select Index (USD)

The MSCI USA IMI Megatrend Sentiment Select Index aims to represent the performance of the securities from the MSCI ACWI IMI Index (the 'Parent Index') which belong, each month, to the four highest-ranked MSCI Thematic Indexes, as selected from a set of MSCI Thematic Indexes, based on a theme-specific media sentiment score (MediaStats Megatrend Scores) calculated for each of the respective themes by MKT MediaStats¹.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2014 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Megatrend Sentiment Select	MSCI USA IMI
2025	6.49	16.81
2024	22.38	23.32
2023	38.22	25.64
2022	-28.57	-19.61
2021	28.36	25.62
2020	59.02	20.46
2019	38.23	30.39
2018	5.32	-5.72
2017	36.04	20.59
2016	12.90	11.95
2015	6.70	0.03

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Mar 31, 2014
MSCI USA IMI Megatrend Sentiment Select	-5.26	-9.91	9.29	-9.91	12.21	7.00	18.32	16.59
MSCI USA IMI	-4.97	-3.98	17.94	-3.98	17.47	10.57	13.29	11.90

FUNDAMENTALS (MAR 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA IMI Megatrend Sentiment Select	0.90	33.93	21.26	4.99
MSCI USA IMI	1.27	26.09	19.76	4.62

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Mar 31, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA IMI Megatrend Sentiment Select	338.18	19.33	20.96	20.39	0.45	0.27	0.82	0.78	32.93	2020-02-20–2020-03-23
MSCI USA IMI	1.55	12.60	15.59	15.53	0.97	0.51	0.74	0.70	35.04	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 IMI Megatrend Sentiment Select Index (USD)

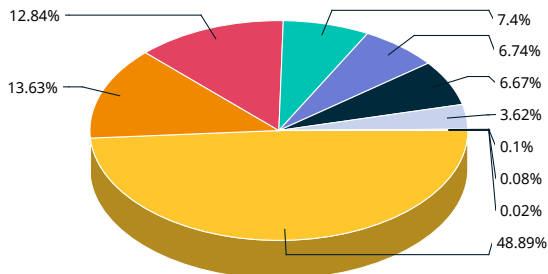
INDEX CHARACTERISTICS

MSCI USA IMI Megatrend Sentiment Select	
Number of Constituents	410
Mkt Cap (USD Millions)	
Index	27,758,776.07
Largest	1,382,881.11
Smallest	139.39
Average	67,704.33
Median	7,503.67

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,382.88	4.98	Info Tech
APPLE	1,207.84	4.35	Info Tech
JOHNSON & JOHNSON	977.29	3.52	Health Care
ADVANCED MICRO DEVICES	839.06	3.02	Info Tech
PALANTIR TECHNOLOGIES A	632.28	2.28	Info Tech
VISA A	606.54	2.19	Financials
MASTERCARD A	605.46	2.18	Financials
WASTE MANAGEMENT	584.68	2.11	Industrials
META PLATFORMS A	577.35	2.08	Comm Srvcs
INTEL CORP	560.56	2.02	Info Tech
Total	7,973.93	28.73	

SECTOR WEIGHTS



- Information Technology 48.89%
- Industrials 13.63%
- Financials 12.84%
- Materials 7.4%
- Consumer Discretionary 6.74%
- Health Care 6.67%
- Communication Services 3.62%
- Real Estate 0.1%
- Energy 0.08%
- Utilities 0.02%

¹MKT MediaStats is a big-data information technology company specializing in financial markets which generates theme level Megatrend Scores on a monthly basis <https://www.mktmediastats.com/>.

The MSCI USA IMI Megatrend Sentiment Select Index was launched on Aug 29, 2024. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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