

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 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Megatrend Sentiment Select	MSCI USA IMI
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 (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Mar 31, 2014				
MSCI USA IMI Megatrend Sentiment Select	3.34	-12.31	9.16	-9.28	9.82	16.75	17.84	17.49	0.60	37.09	23.49	4.77
MSCI USA IMI	-0.70	-8.38	10.88	-5.56	10.97	14.76	11.20	11.21	1.41	25.04	20.13	4.29

FUNDAMENTALS (APR 30, 2025)

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	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	436.51	22.30	22.54	20.73	0.34	0.68	0.80	0.82	32.93	2020-02-20–2020-03-23
MSCI USA IMI	1.88	16.88	16.59	15.91	0.45	0.76	0.63	0.66	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

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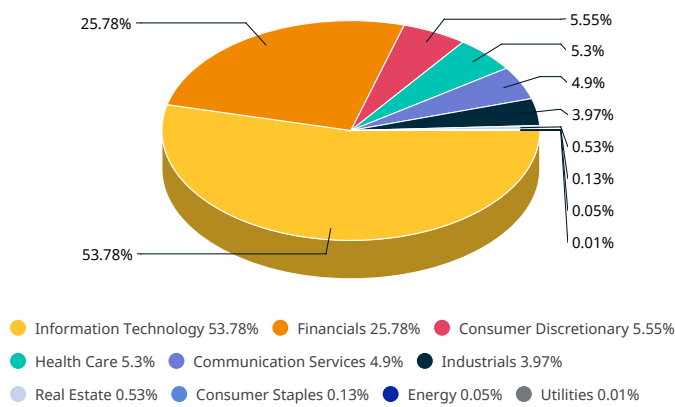
INDEX CHARACTERISTICS

MSCI USA IMI Megatrend Sentiment Select	
Number of Constituents	379
Mkt Cap (USD Millions)	
Index	22,821,896.80
Largest	1,179,171.40
Smallest	115.94
Average	60,216.09
Median	5,499.13

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MASTERCARD A	1,179.17	5.17	Financials
VISA A	1,172.52	5.14	Financials
NVIDIA	1,069.01	4.68	Info Tech
ADVANCED MICRO DEVICES	973.73	4.27	Info Tech
ROBINHOOD MARKETS A	754.61	3.31	Financials
BROADCOM	745.99	3.27	Info Tech
MICROSTRATEGY	609.81	2.67	Info Tech
ANSYS	565.65	2.48	Info Tech
CBOE GLOBAL MARKETS	536.10	2.35	Financials
PAYPAL HOLDINGS	514.53	2.25	Financials
Total	8,121.13	35.58	

SECTOR WEIGHTS



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

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