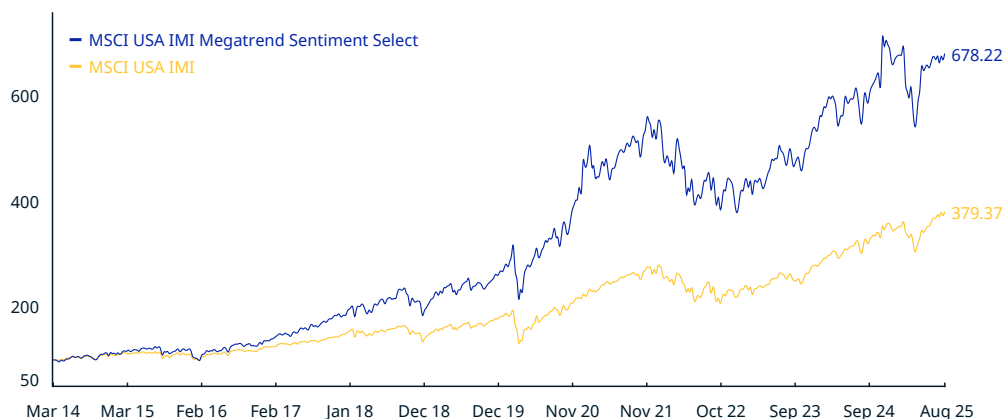


MSCI USA IMI Megatrend Sentiment Select Index (USD)

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 – AUG 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 (%) (AUG 29, 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	2.17	4.08	12.31	2.98	16.97	14.29	19.43	18.25	0.52	44.41	29.23	5.88
MSCI USA IMI	2.23	9.83	15.41	10.32	18.39	13.75	13.52	12.38	1.23	28.12	22.51	4.81

FUNDAMENTALS (AUG 29, 2025)

INDEX RISK AND RETURN CHARACTERISTICS (AUG 29, 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	505.55	21.53	22.34	20.61	0.62	0.58	0.87	0.86	32.93	2020-02-20–2020-03-23
MSCI USA IMI	1.80	15.33	16.41	15.87	0.88	0.69	0.75	0.72	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)

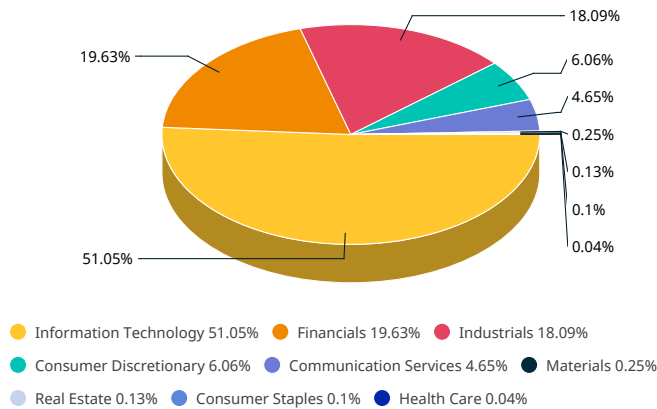
INDEX CHARACTERISTICS

MSCI USA IMI Megatrend Sentiment Select	
Number of Constituents	379
Mkt Cap (USD Millions)	
Index	29,347,751.89
Largest	1,401,005.28
Smallest	67.38
Average	77,434.70
Median	5,662.66

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,401.01	4.77	Info Tech
VISA A	1,210.51	4.12	Financials
MASTERCARD A	1,207.16	4.11	Financials
ADVANCED MICRO DEVICES	1,129.23	3.85	Info Tech
BROADCOM	1,110.93	3.79	Info Tech
ORACLE CORP	789.77	2.69	Info Tech
SYNOPSYS	773.02	2.63	Info Tech
ROBINHOOD MARKETS A	691.82	2.36	Financials
BLOCK	602.79	2.05	Financials
NORTHROP GRUMMAN CORP	539.99	1.84	Industrials
Total	9,456.23	32.22	

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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