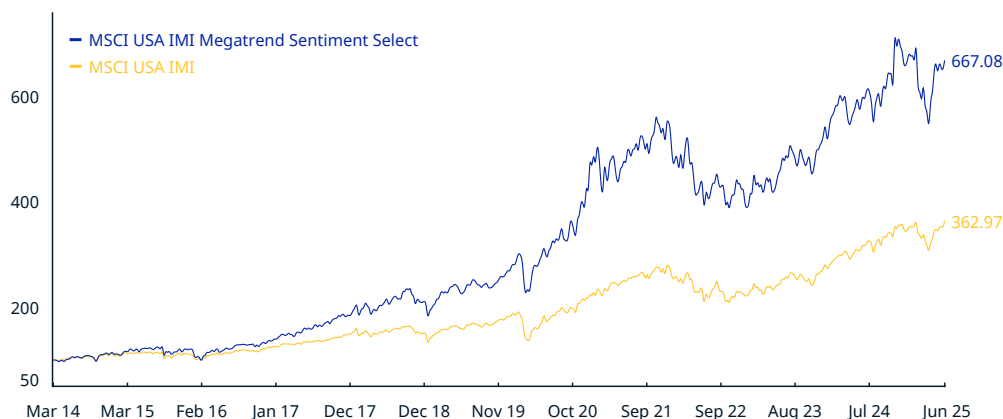


MSCI USA IMI Megatrend Sentiment Select Index (USD)

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 – JUN 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 (%) (JUN 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	2.37	15.38	11.80	1.29	18.17	17.13	18.76	18.36	0.99	34.72	24.66	3.95
MSCI USA IMI	5.08	10.98	14.77	5.55	18.67	15.60	12.49	12.13	1.27	27.78	22.29	4.73

FUNDAMENTALS (JUN 30, 2025)

INDEX RISK AND RETURN CHARACTERISTICS (JUN 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	444.51	22.03	22.63	20.80	0.66	0.69	0.84	0.86	32.93	2020-02-20–2020-03-23
MSCI USA IMI	1.80	16.31	16.73	16.02	0.86	0.79	0.69	0.71	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)

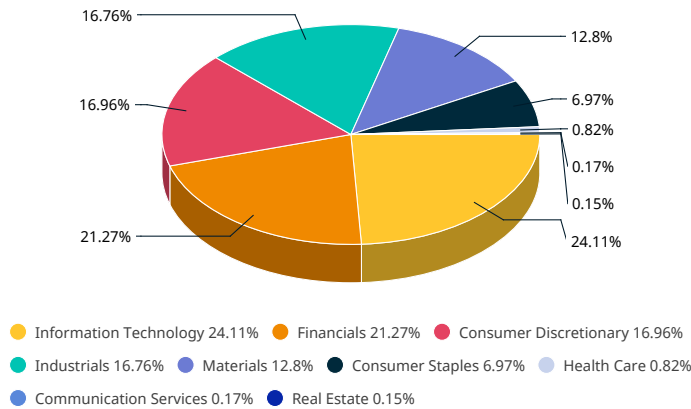
INDEX CHARACTERISTICS

MSCI USA IMI Megatrend Sentiment Select	
Number of Constituents	211
Mkt Cap (USD Millions)	
Index	11,785,570.76
Largest	331,355.67
Smallest	288.26
Average	55,855.79
Median	11,151.47

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SOFI TECHNOLOGIES	331.36	2.81	Financials
ZSCALER	324.41	2.75	Info Tech
INTL FLAVORS & FRAGRANCE	302.20	2.56	Materials
DOORDASH A	290.10	2.46	Cons Discr
NVIDIA	283.89	2.41	Info Tech
CORTEVA	260.14	2.21	Materials
PALO ALTO NETWORKS	254.08	2.16	Info Tech
MCCORMICK & CO NV	246.70	2.09	Cons Staples
SYNOPSYS	240.09	2.04	Info Tech
APPLE	239.49	2.03	Info Tech
Total	2,772.47	23.52	

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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