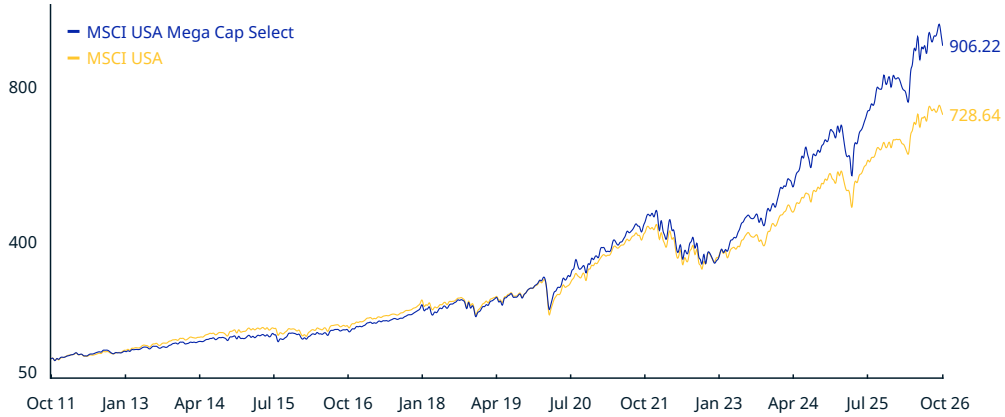
MSCI USA Mega Cap Select Index (USD)

The MSCI USA Mega Cap Select Index aims to represent the performance of the largest securities of the MSCI USA Index based on the issuer market capitalization. As a final step, the Index is capped as per the MSCI 20/35 Indexes methodology.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Mega Cap Select	MSCI USA
2025	20.87	17.31
2024	36.22	24.58
2023	41.50	26.49
2022	-25.86	-19.85
2021	29.01	26.45
2020	26.30	20.73
2019	34.38	30.88
2018	-1.78	-5.04
2017	22.22	21.19
2016	11.04	10.89
2015	4.78	0.69
2014	8.62	12.69
2013	24.54	31.79
2012	12.54	15.33

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 27, 2004
MSCI USA Mega Cap Select	-3.67	0.92	9.73	10.43	26.85	14.60	18.06	10.51
MSCI USA	-0.99	1.31	11.21	11.24	23.00	11.13	14.86	10.19

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA Mega Cap Select	0.75	26.52	19.64	7.69
MSCI USA	1.13	24.74	18.70	5.58

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2004 – OCT 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Feb 27, 2004	(%)	Period YYYY-MM-DD
MSCI USA Mega Cap Select	0.95	4.74	10.46	14.89	17.51	16.74	1.39	0.66	0.93	0.62	51.44	2007-10-09—2009-03-09
MSCI USA	1.00	0.00	2.99	12.53	15.64	15.57	1.37	0.52	0.81	0.60	55.36	2007-10-09—2009-03-09

[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 Mega Cap Select Index (USD)

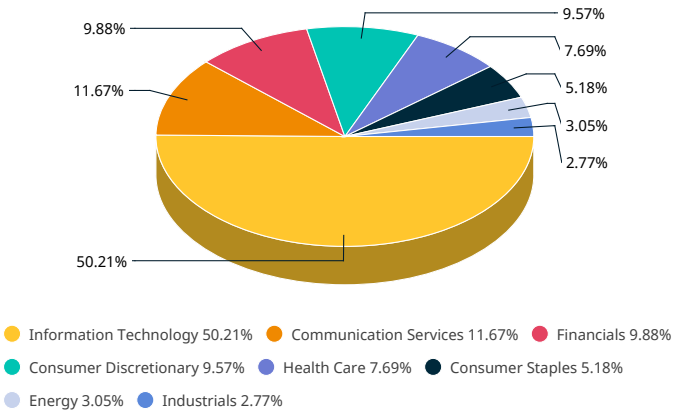
INDEX CHARACTERISTICS

	MSCI USA Mega Cap Select	MSCI USA
Number of Constituents	50	514
	Weight (%)	
Largest	12.75	7.76
Smallest	0.21	0.01
Average	2.00	0.19
Median	0.94	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	12.75	7.76	Info Tech
NVIDIA	11.85	7.21	Info Tech
MICROSOFT CORP	9.27	5.65	Info Tech
AMAZON.COM	5.86	3.57	Cons Discr
ALPHABET A	4.13	2.52	Comm Srvcs
BROADCOM	3.71	2.26	Info Tech
META PLATFORMS A	3.40	2.07	Comm Srvcs
ALPHABET C	3.27	1.99	Comm Srvcs
TESLA	2.88	1.75	Cons Discr
LILLY (ELI) & COMPANY	2.86	1.74	Health Care
Total	59.99	36.53	

SECTOR WEIGHTS



The MSCI USA Mega Cap Select Index was launched on Jul 16, 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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