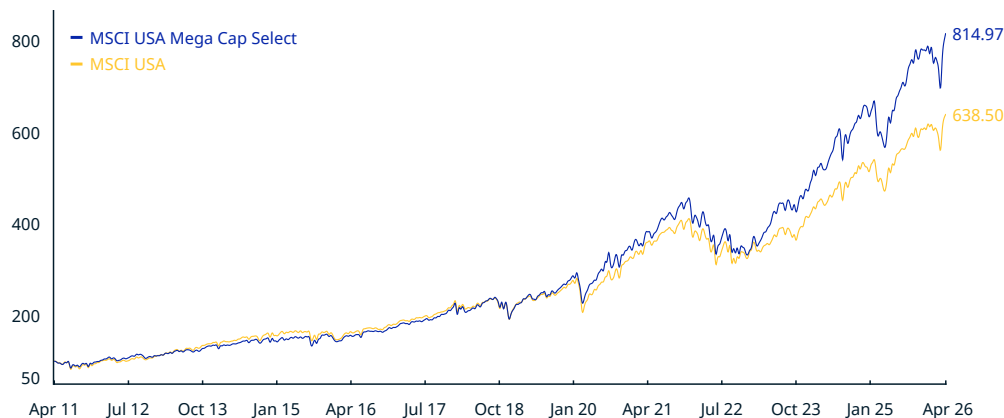


# MSCI USA Mega Cap Select Index (USD)

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) (APR 2011 – APR 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 (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 27, 2004
					3 Yr	5 Yr	10 Yr		
MSCI USA Mega Cap Select	13.02	4.46	38.14	4.71	27.78	16.36	18.13	10.50	
MSCI USA	10.48	4.07	30.30	5.39	21.39	12.20	14.68	10.16	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.77	31.38	23.66	8.00
1.13	28.13	21.50	5.66

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

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 27, 2004 (%)	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period YYYY-MM-DD	
MSCI USA Mega Cap Select	0.95	4.70	8.42	15.01	17.74	16.55	1.41	0.76	0.96	0.62	51.44	2007-10-09–2009-03-09
MSCI USA	1.00	0.00	2.23	13.36	15.93	15.54	1.17	0.59	0.81	0.60	55.36	2007-10-09–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly net returns data <sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI USA Mega Cap Select Index (USD)

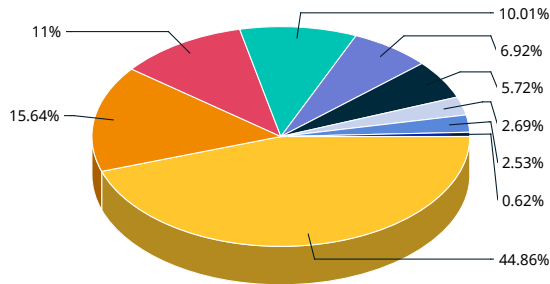
## INDEX CHARACTERISTICS

	MSCI USA Mega Cap Select	MSCI USA
<b>Number of Constituents</b>	50	537
<b>Weight (%)</b>		
<b>Largest</b>	12.80	7.74
<b>Smallest</b>	0.26	0.01
<b>Average</b>	2.00	0.19
<b>Median</b>	0.97	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	12.80	7.74	Info Tech
APPLE	10.53	6.37	Info Tech
MICROSOFT CORP	7.60	4.60	Info Tech
AMAZON.COM	6.73	4.07	Cons Discr
ALPHABET A	5.91	3.58	Comm Srvc
BROADCOM	4.96	3.00	Info Tech
ALPHABET C	4.91	2.97	Comm Srvc
META PLATFORMS A	3.52	2.13	Comm Srvc
TESLA	2.85	1.72	Cons Discr
JPMORGAN CHASE & CO	2.25	1.36	Financials
<b>Total</b>	<b>62.06</b>	<b>37.54</b>	

## SECTOR WEIGHTS



- Information Technology 44.86%
- Communication Services 15.64%
- Consumer Discretionary 11%
- Financials 10.01%
- Health Care 6.92%
- Consumer Staples 5.72%
- Energy 2.69%
- Industrials 2.53%
- Materials 0.62%

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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