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 2010 – OCT 2025)

ANNUAL PERFORMANCE (%)

(OC1	T 2010 - OCT 2025)	Year	MSCI USA Mega Cap Select	MSCI USA
	- MSCI USA Mega Cap Select 881.69	2024	36.22	24.58
800	- MSCI USA	2023	41.50	26.49
800		2022	-25.86	-19.85
	√ √√√ √ 704.78	2021	29.01	26.45
600		2020	26.30	20.73
600		2019	34.38	30.88
	w	2018	-1.78	-5.04
		2017	22.22	21.19
400	And the second	2016	11.04	10.89
		2015	4.78	0.69
	A CONTRACTOR OF THE PROPERTY O	2014	8.62	12.69
200		2013	24.54	31.79
		2012	12.54	15.33
50	- w.	2011	2.98	1.36
Oct	10 Jan 12 Apr 13 Jul 14 Oct 15 Jan 17 Apr 18 Jul 19 Oct 20 Jan 22 Apr 23 Jul 24 Oct 25			

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

						ANNU.	ALIZED						
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _F	Since eb 27, 2004	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI USA Mega Cap Select	4.28	12.15	29.81	21.65	31.20	20.82	17.60	10.55	0.78	33.65	27.76	8.56	_
MSCI USA	2.35	8.12	21.43	17.34	22.39	16.82	14.05	10.14	1.14	28.99	23.42	5.64	

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2004 - OCT 31, 2025)

				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	0.94	4.69	10.15	14.38	17.23	16.19	1.65	1.02	0.96	0.63	51.44	2007-10-09-2009-03-09
MSCI USA	1.00	0.00	2.07	13.12	16.01	15.39	1.25	0.87	0.80	0.60	55.36	2007-10-09-2009-03-09
	¹ Last	12 months	² Based o	² Based on monthly net returns data ³ Based					ernight SO	FR from Se	p 1 2021 & d	on ICE LIBOR 1M prior that date



MSCI USA Mega Cap Select Index (USD)

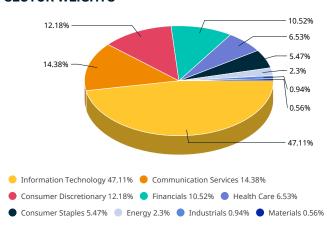
INDEX CHARACTERISTICS

MSCI USA Mega Cap Select	MSCI USA						
43	545						
Weight (%)							
14.17	8.27						
0.31	0.01						
2.33	0.18						
1.16	0.06						
	Cap Select 43 Weig 14.17 0.31 2.33						

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	14.17	8.27	Info Tech
APPLE	11.58	6.76	Info Tech
MICROSOFT CORP	10.49	6.12	Info Tech
AMAZON.COM	6.69	3.91	Cons Discr
BROADCOM	4.74	2.77	Info Tech
ALPHABET A	4.69	2.74	Comm Srvcs
META PLATFORMS A	4.04	2.36	Comm Srvcs
ALPHABET C	3.97	2.32	Comm Srvcs
TESLA	3.80	2.22	Cons Discr
JPMORGAN CHASE & CO	2.48	1.45	Financials
Total	66.65	38.91	

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.



OCT 31, 2025 Index Factsheet

ABOUT MSCI

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