

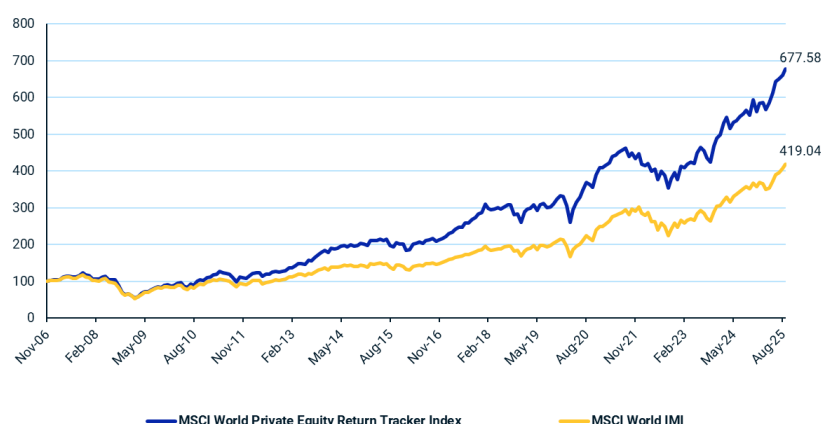
# MSCI World Private Equity Return Tracker Index

The MSCI World Private Equity Return Tracker Index seeks to approximate the returns of private equity investments by replicating region, sector and style exposures through publicly listed equities. These exposures are informed by private company fundamental data sourced from the MSCI Private Capital Universe. The MSCI Private Capital Universe is a comprehensive proprietary database of private investments which encompasses a vast collection of data on private capital funds and their underlying holdings, including private equity.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## Cumulative index performance

USD, NET RETURNS NOVEMBER 2006 – SEPTEMBER 2025



## Annual performance (%)

| YEAR | MSCI World Private Equity Return Tracker Index | MSCI World IMI - Net |
|------|------------------------------------------------|----------------------|
| 2024 | 14.70                                          | 17.52                |
| 2023 | 30.21                                          | 22.88                |
| 2022 | -15.96                                         | -18.22               |
| 2021 | 9.23                                           | 21.04                |
| 2020 | 22.94                                          | 15.90                |
| 2019 | 27.92                                          | 27.48                |
| 2018 | -9.54                                          | -9.41                |
| 2017 | 32.68                                          | 22.44                |
| 2016 | 8.08                                           | 8.19                 |
| 2015 | -0.05                                          | -0.80                |
| 2014 | 9.54                                           | 4.52                 |
| 2013 | 42.14                                          | 27.42                |
| 2012 | 18.88                                          | 16.06                |
| 2011 | -1.89                                          | -6.03                |

## Index performance

USD, NET RETURNS (%) SEPTEMBER 30, 2025

| INDEX                                          | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURNS |         |          |                    |
|------------------------------------------------|---------|----------|--------|--------------|--------------------|---------|----------|--------------------|
|                                                |         |          |        |              | 3 Years            | 5 Years | 10 Years | Since Nov 30, 2006 |
| MSCI World Private Equity Return Tracker Index | 2.50    | 5.19     | 19.79  | 20.65        | 24.24              | 13.31   | 13.35    | 10.69              |
| MSCI World IMI - Net                           | 3.08    | 7.40     | 16.87  | 17.36        | 23.03              | 14.06   | 12.10    | 7.90               |

## Index risk and return characteristics

(%) SEPTEMBER 30, 2025

| INDEX                                          | ANNUALIZED STANDARD DEVIATION |         |          |                    |
|------------------------------------------------|-------------------------------|---------|----------|--------------------|
|                                                | 3 Years                       | 5 Years | 10 Years | Since Nov 30, 2006 |
| MSCI World Private Equity Return Tracker Index | 13.99                         | 14.78   | 15.35    | 17.14              |
| MSCI World IMI - Net                           | 13.02                         | 15.65   | 15.15    | 16.16              |

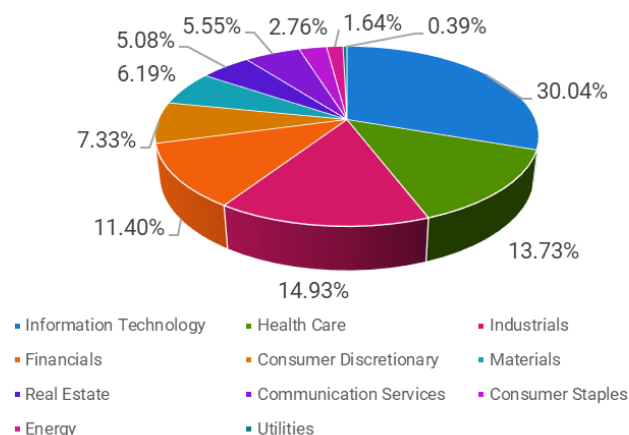
The MSCI World Private Equity Return Tracker Index was launched on July 16, 2025. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

|                        |      |
|------------------------|------|
| Number of Constituents | 2026 |
|------------------------|------|

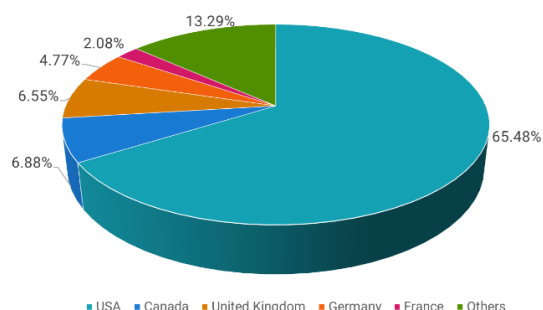
## Top 10 constituents

|                         | Sector                 | Index Wt. (%) |
|-------------------------|------------------------|---------------|
| MICROSOFT CORP          | Information Technology | 4.41          |
| LILLY (ELI) & COMPANY   | Health Care            | 3.34          |
| PALANTIR TECHNOLOGIES A | Information Technology | 3.31          |
| GE VERNOVA              | Industrials            | 2.74          |
| VERTEX PHARMACEUTICALS  | Health Care            | 2.71          |
| AMPHENOL CORP           | Information Technology | 2.64          |
| DOORDASH A              | Consumer Discretionary | 2.64          |
| NVIDIA                  | Information Technology | 2.54          |
| GILEAD SCIENCES         | Health Care            | 2.34          |
| BRISTOL-MYERS SQUIBB CO | Health Care            | 2.31          |
| <b>Total</b>            |                        | <b>28.97</b>  |

## Sector Weights\*



## Country Weights\*



\* Data represents the sector and country weights of the equity portion of the index and does not account for any index weight assigned to cash.

### ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

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