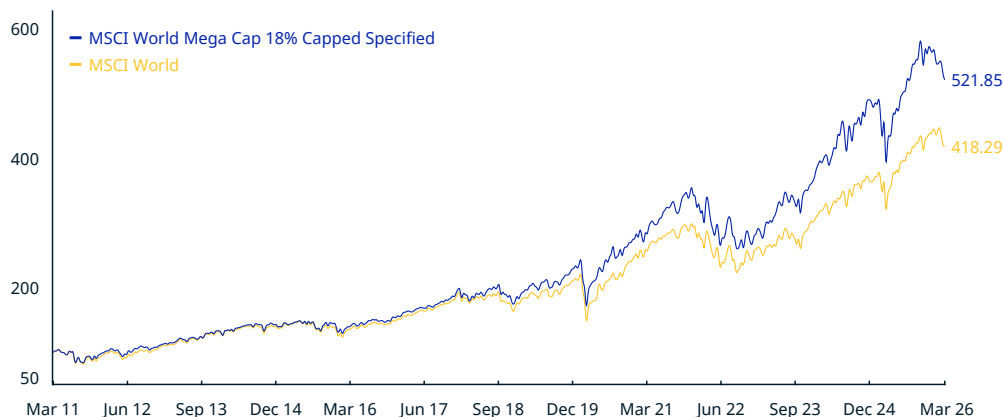


MSCI World Mega Cap 18% Capped Specified Index (USD)

The MSCI World Mega Cap 18% Capped Specified Index aims to represent the performance of the largest securities of the relevant World based on their weight in the Parent Index. The Index construction targets top 40% free float-adjusted market capitalization coverage of the Parent Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Mega Cap 18% Capped Specified	MSCI World
2025	19.33	21.09
2024	31.70	18.67
2023	34.05	23.79
2022	-23.33	-18.14
2021	27.48	21.82
2020	20.12	15.90
2019	29.99	27.67
2018	-5.47	-8.71
2017	21.69	22.40
2016	7.39	7.51
2015	0.98	-0.87
2014	5.31	4.94
2013	24.82	26.68
2012	14.12	15.83

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2000
					3 Yr	5 Yr	10 Yr		
MSCI World Mega Cap 18% Capped Specified	-4.91	-7.89	19.50	-7.89	20.32	12.97	13.98	6.52	
MSCI World	-6.37	-3.57	18.90	-3.57	16.77	10.27	11.80	7.03	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.86	27.79	21.53	7.48
1.68	22.70	18.25	3.71

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Mega Cap 18% Capped Specified	14.92	13.04	16.24	15.10	1.13	0.63	0.79	0.36	55.67	2007-10-31–2009-03-09
MSCI World	2.30	11.71	14.69	14.61	0.99	0.51	0.68	0.39	57.82	2007-10-31–2009-03-09

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 World Mega Cap 18% Capped Specified Index (USD)

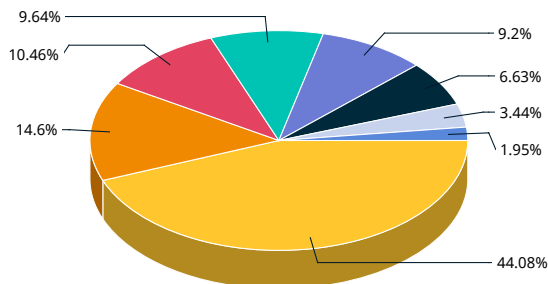
INDEX CHARACTERISTICS

MSCI World Mega Cap 18% Capped Specified	
Number of Constituents	42
Mkt Cap (USD Millions)	
Index	32,344,574.45
Largest	4,237,920.00
Smallest	176,744.23
Average	770,108.92
Median	390,078.11

TOP 10 CONSTITUENTS

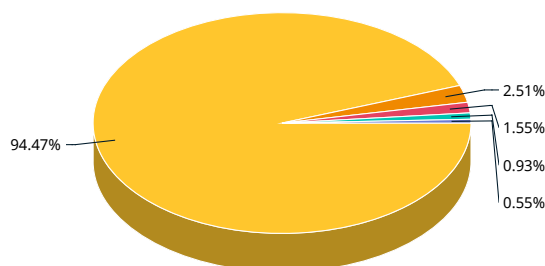
	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,237.92	13.10	Info Tech
APPLE	3,730.19	11.53	Info Tech
MICROSOFT CORP	2,613.68	8.08	Info Tech
AMAZON.COM	2,003.81	6.20	Cons Discr
ALPHABET A	1,673.54	5.17	Comm Srvc
ALPHABET C	1,395.95	4.32	Comm Srvc
BROADCOM	1,394.10	4.31	Info Tech
META PLATFORMS A	1,246.24	3.85	Comm Srvc
TESLA	1,050.92	3.25	Cons Discr
JPMORGAN CHASE & CO	800.78	2.48	Financials
Total	20,147.11	62.29	

SECTOR WEIGHTS



- Information Technology 44.08%
- Communication Services 14.6%
- Consumer Discretionary 10.46%
- Health Care 9.64%
- Financials 9.2%
- Consumer Staples 6.63%
- Energy 3.44%
- Industrials 1.95%

COUNTRY WEIGHTS



- United States 94.47%
- Switzerland 2.51%
- Netherlands 1.55%
- United Kingdom 0.93%
- Germany 0.55%

The MSCI World Mega Cap 18% Capped Specified Index was launched on Jun 06, 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.

ABOUT MSCI

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