# **MSCI World with USA Gross Index (USD)**

The MSCI World with USA Gross Index is designed to measure the performance of the large and mid cap segments across 23 Developed Markets (DM) countries\*. With 1,321 constituents, the index covers approximately 85% of the global investable equity opportunity set. The index is intended for US clients: its net daily total returns are calculated without deducting withholding taxes for all US-based constituents in the index. In other words, the returns for US-based constituents in the index are expressed as gross total returns.

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 (%)**

Year	MSCI World with USA Gross	MSCI USA	MSCI World
2024	19.01	24.58	18.67
2023	24.20	26.49	23.79
2022	-17.87	-19.85	-18.14
2021	22.15	26.45	21.82
2020	16.31	20.73	15.90
2019	28.14	30.88	27.67
2018	-8.39	-5.04	-8.71
2017	22.83	21.19	22.40
2016	7.92	10.89	7.51
2015	-0.51	0.69	-0.87
2014	5.28	12.69	4.94
2013	27.10	31.79	26.68
2012	16.26	15.33	15.83
2011	-5.25	1.36	-5.54

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

					ANNUALIZED				
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2001	
MSCI World with USA Gross	2.02	8.10	22.35	20.05	22.06	15.93	12.16	8.99	
MSCI USA	2.35	8.12	21.43	17.34	22.39	16.82	14.05	9.58	
MSCI World	2.00	8.03	22.02	19.78	21.69	15.58	11.79	8.64	

#### **INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2025)**

		ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Sep 28, 2001	(%)	Period YYYY-MM-DD
MSCI World with USA Gross	2.34	12.37	15.37	14.74	1.30	0.85	0.71	0.52	57.61	2007-10-31-2009-03-09
MSCI USA	2.07	13.12	16.01	15.39	1.25	0.87	0.80	0.56	55.36	2007-10-09-2009-03-09
MSCI World	2.34	12.37	15.36	14.74	1.27	0.83	0.69	0.50	57.82	2007-10-31-2009-03-09
<sup>1</sup> L	ast 12 months	nths <sup>2</sup> Based on monthly net returns data				<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021			ep 1 2021 & o	on ICE LIBOR 1M prior that date



# MSCI World with USA Gross Index (USD)

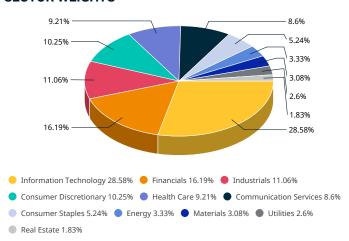
#### **INDEX CHARACTERISTICS**

	MSCI World with USA Gross				
Number of	1,321				
Constituents					
	Mkt Cap ( USD Millions)				
Index	82,148,381.49				
Largest	4,940,756.00				
Smallest	1,706.99				
Average	62,186.51				
Median	21,256.45				

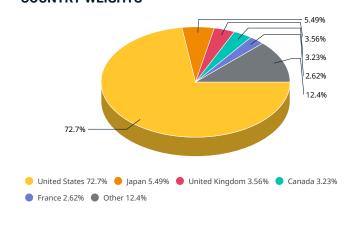
#### **TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,940.76	6.01	Info Tech
APPLE	4,038.20	4.92	Info Tech
MICROSOFT CORP	3,656.21	4.45	Info Tech
AMAZON.COM	2,333.45	2.84	Cons Discr
BROADCOM	1,651.62	2.01	Info Tech
ALPHABET A	1,636.53	1.99	Comm Srvcs
META PLATFORMS A	1,407.66	1.71	Comm Srvcs
ALPHABET C	1,384.61	1.69	Comm Srvcs
TESLA	1,323.50	1.61	Cons Discr
JPMORGAN CHASE & CO	864.63	1.05	Financials
Total	23,237.17	28.29	

#### **SECTOR WEIGHTS**



### **COUNTRY WEIGHTS**



The MSCI World with USA Gross Index was launched on Oct 20, 2011. 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.



<sup>\*</sup> DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

OCT 31, 2025 Index Factsheet

## ABOUT MSCI

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 <a href="https://www.msci.com">www.msci.com</a>.

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