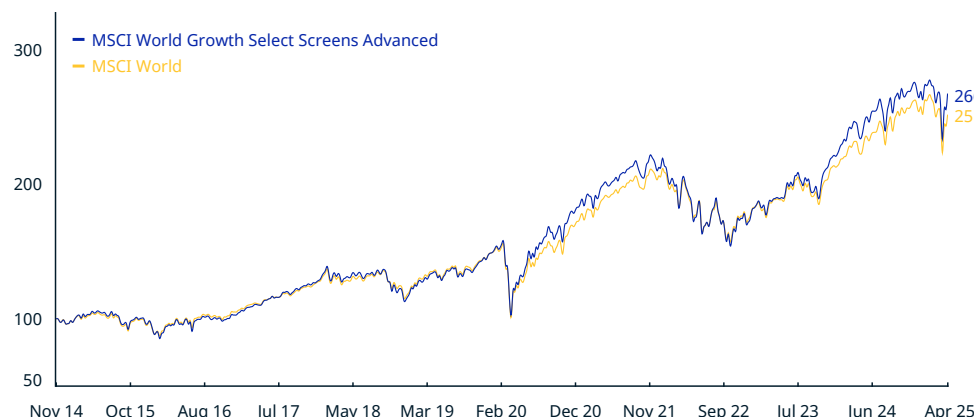


MSCI World Growth Select Screens Advanced Index (USD)

MSCI World Growth Select Screens Advanced Index is based on MSCI World Index, it's parent Index and captures large and mid cap representation across 23 Developed Markets (DM) countries*. The Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms in factor investing, by seeking higher exposure to the Growth factor along with the improvement in the ESG profile of the Indexes, while minimizing exposure to controversial business involvement as per the MSCI SRI Indexes methodology.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Growth Select Screens Advanced	MSCI World
2024	19.17	18.67
2023	29.87	23.79
2022	-21.92	-18.14
2021	18.87	21.82
2020	23.00	15.90
2019	29.99	27.67
2018	-11.27	-8.71
2017	26.35	22.40
2016	4.39	7.51
2015	-0.03	-0.87

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI World Growth Select Screens Advanced	2.98	-2.07	12.81	1.16	13.00	14.78	9.89	9.86
MSCI World	0.89	-4.30	12.16	-0.92	11.06	13.95	9.34	9.23

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.71	22.29	18.43	3.73
1.86	21.23	18.09	3.32

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Growth Select Screens Advanced	40.17	16.71	16.88	15.98	0.56	0.75	0.55	0.56	33.66	2020-02-19–2020-03-23
MSCI World	2.39	15.86	15.76	15.05	0.47	0.74	0.54	0.54	34.03	2020-02-12–2020-03-23

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 Growth Select Screens Advanced Index (USD)

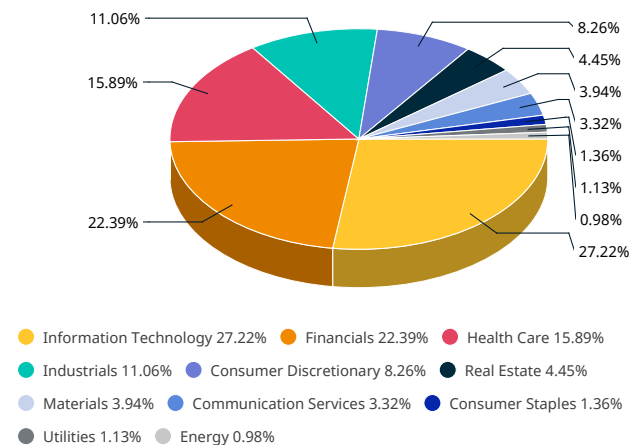
INDEX CHARACTERISTICS

MSCI World Growth Select Screens Advanced	
Number of Constituents	274
Mkt Cap (USD Millions)	
Index	31,485,099.13
Largest	1,436,060.78
Smallest	2.72
Average	114,909.12
Median	42,379.04

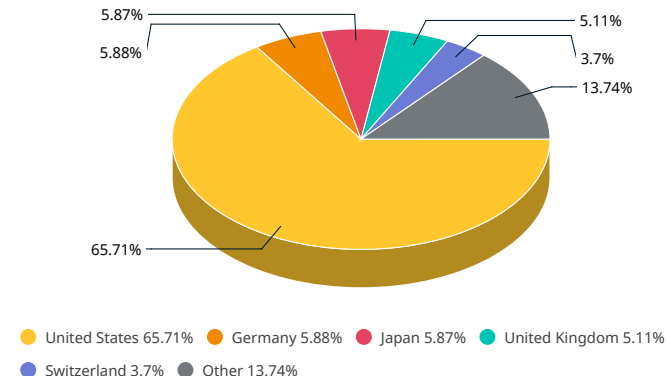
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	US	1,436.06	4.56	Info Tech
NVIDIA	US	1,265.88	4.02	Info Tech
APPLE	US	1,037.69	3.30	Info Tech
LILLY (ELI) & COMPANY	US	931.33	2.96	Health Care
MERCK & CO	US	784.92	2.49	Health Care
PROGRESSIVE CORP	US	775.69	2.46	Financials
AMAZON.COM	US	757.08	2.40	Cons Discr
SERVICENOW	US	595.48	1.89	Info Tech
SAP	DE	539.47	1.71	Info Tech
AMERICAN TOWER CORP	US	531.26	1.69	Real Estate
Total		8,654.85	27.49	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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.

The MSCI ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Growth Select Screens Advanced Index was launched on Jun 28, 2023. 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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