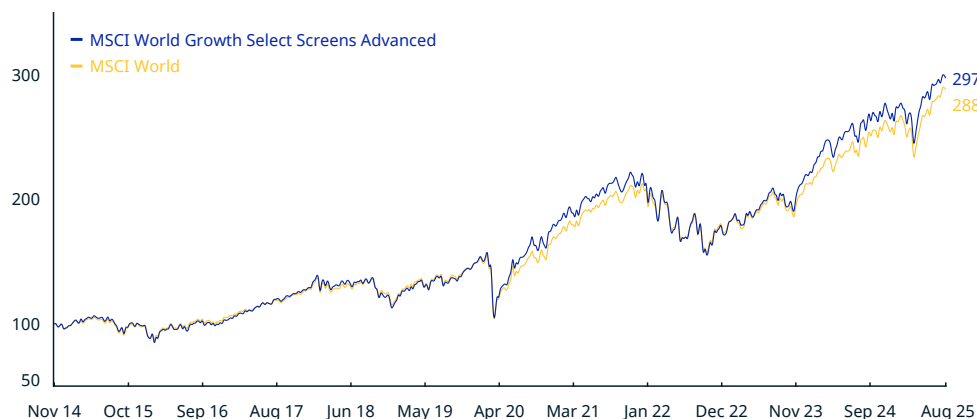


MSCI World Growth Select Screens Advanced Index (USD)

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 – AUG 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 (%) (AUG 29, 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	1.58	6.09	12.93	12.72	19.62	12.00	11.87	10.65
MSCI World	2.61	8.41	15.68	13.78	18.50	12.89	11.65	10.34

FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.51	25.51	20.37	3.96
1.66	23.84	20.07	3.75

INDEX RISK AND RETURN CHARACTERISTICS (AUG 29, 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	40.20	15.06	16.36	15.84	0.96	0.60	0.66	0.61	33.66	2020-02-19–2020-03-23
MSCI World	2.34	14.26	15.60	14.96	0.94	0.67	0.67	0.61	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)

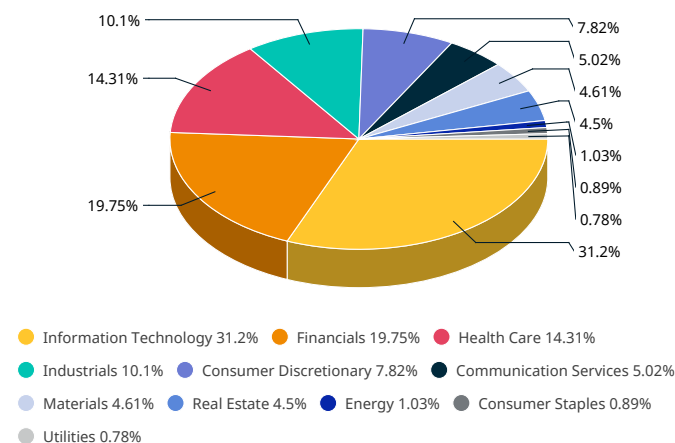
INDEX CHARACTERISTICS

MSCI World Growth Select Screens Advanced	
Number of Constituents	267
Mkt Cap (USD Millions)	
Index	34,799,634.43
Largest	2,189,552.00
Smallest	5.37
Average	130,335.71
Median	53,558.85

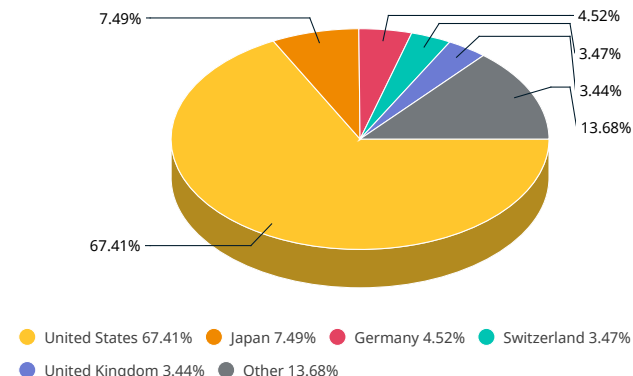
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	2,189.55	6.29	Info Tech
MICROSOFT CORP	US	1,778.11	5.11	Info Tech
APPLE	US	1,176.30	3.38	Info Tech
AMAZON.COM	US	879.43	2.53	Cons Discr
LILLY (ELI) & COMPANY	US	822.67	2.36	Health Care
SAP	DE	619.35	1.78	Info Tech
GILEAD SCIENCES	US	612.91	1.76	Health Care
GOLDMAN SACHS GROUP	US	574.82	1.65	Financials
UNICREDIT	IT	543.77	1.56	Financials
AUTOMATIC DATA PROCESS	US	531.81	1.53	Industrials
Total		9,728.72	27.96	

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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