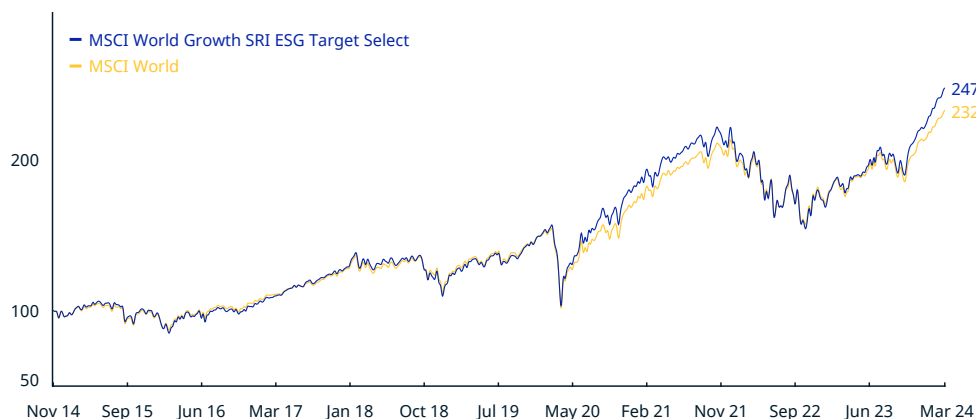


# MSCI World Growth SRI ESG Target Select Index (USD)

MSCI World Growth SRI ESG Target Select 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 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Growth SRI ESG Target Select	MSCI World
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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Growth SRI ESG Target Select	3.68	11.75	31.67	11.75	9.00	13.83	na	10.17		1.85	22.51	19.20	3.55
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	na	9.45		1.82	21.97	18.72	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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 SRI ESG Target Select	39.92	17.97	18.95	na	0.43	0.68	na	0.59	33.66	2020-02-19–2020-03-23
MSCI World	2.29	17.04	18.07	na	0.42	0.61	na	0.57	34.03	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI World Growth SRI ESG Target Select Index (USD)

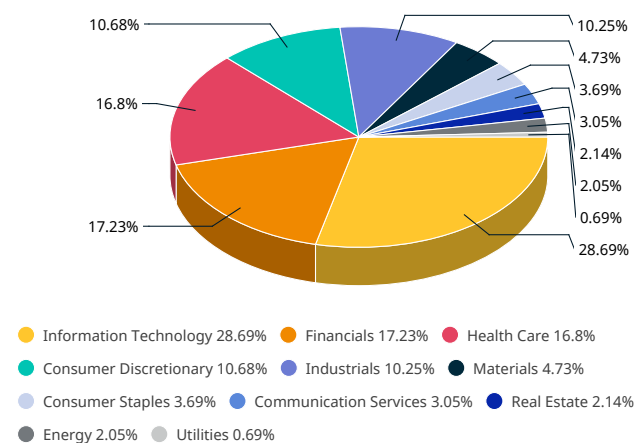
### INDEX CHARACTERISTICS

MSCI World Growth SRI ESG Target Select	
Number of Constituents	250
Mkt Cap (USD Millions)	
Index	22,305,081.61
Largest	1,505,749.15
Smallest	2.15
Average	89,220.33
Median	33,737.62

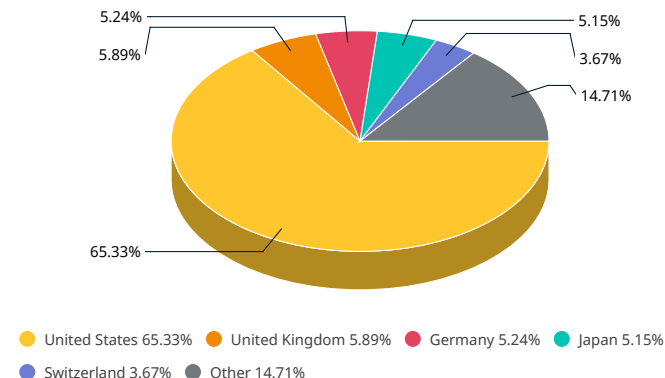
### TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	US	1,505.75	6.75	Info Tech
NVIDIA	US	1,386.97	6.22	Info Tech
APPLE	US	571.98	2.56	Info Tech
MERCK & CO	US	566.22	2.54	Health Care
LILLY (ELI) & COMPANY	US	563.32	2.53	Health Care
ASML HLDG	NL	441.18	1.98	Info Tech
THE CIGNA GROUP	US	408.28	1.83	Health Care
AUTOMATIC DATA PROCESS	US	390.77	1.75	Industrials
BOOKING HOLDINGS	US	369.42	1.66	Cons Discr
SERVICENOW	US	357.48	1.60	Info Tech
Total		6,561.36	29.42	

### 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 World Growth SRI ESG Target Select 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.

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