

MSCI World Growth EU PAB Index (USD)

The MSCI World Growth EU PAB Index is based on the MSCI World Growth Index, its parent index which captures large and mid-cap representation across 23 Developed Markets (DM) countries* exhibiting overall Growth style characteristics. The index is designed to represent the performance of a strategy that meets the minimum standards of the EU Paris Aligned Benchmarks (EU PAB) and exhibit higher Growth characteristics. The Growth investment style characteristics for index construction are defined using five variables: long-term forward EPS growth rate, short-term forward EPS growth rate, current internal growth rate, long-term historical EPS growth trend and long-term historical sales per share growth trend.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Growth EU PAB	MSCI World
2023	36.47	23.79
2022	-29.65	-18.14
2021	21.37	21.82
2020	34.26	15.90
2019	34.45	27.67
2018	-6.67	-8.71
2017	28.97	22.40
2016	2.24	7.51
2015	3.75	-0.87
2014	7.03	4.94

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Growth EU PAB	1.62	9.85	30.06	9.85	8.53	15.00	12.14	12.08
MSCI World	3.21	8.88	25.11	8.88	8.60	12.07	9.39	9.46

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.78	33.53	27.32	7.16
1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Growth EU PAB	19.64	20.83	20.06	16.40	0.37	0.70	0.70	0.70	35.01	2021-11-19–2022-10-14
MSCI World	2.29	17.04	18.07	14.91	0.42	0.61	0.58	0.59	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

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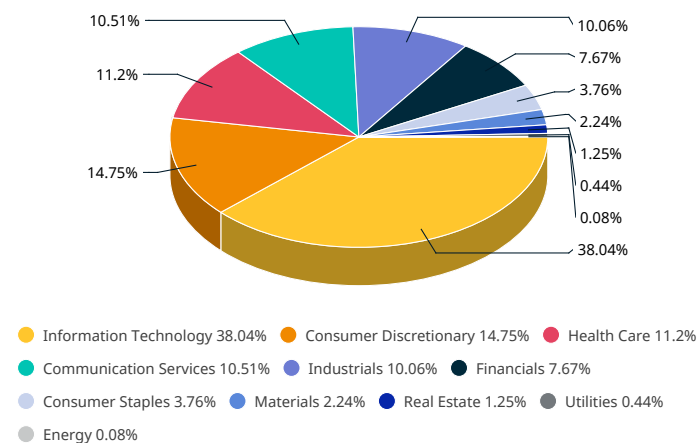
INDEX CHARACTERISTICS

MSCI World Growth EU PAB	
Number of Constituents	556
Mkt Cap (USD Millions)	
Index	30,787,279.02
Largest	2,735,993.87
Smallest	11.77
Average	55,372.80
Median	19,908.79

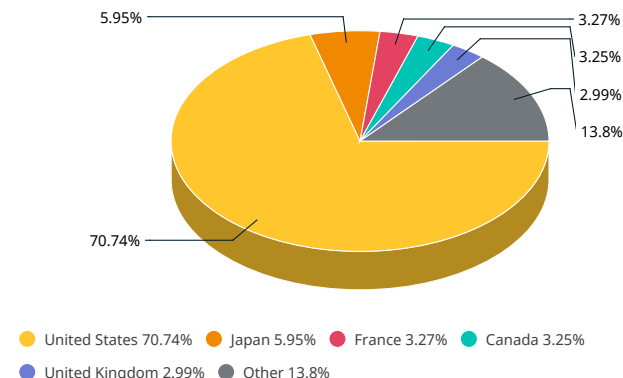
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	2,735.99	8.89	Info Tech
APPLE	2,486.78	8.08	Info Tech
NVIDIA	2,070.20	6.72	Info Tech
AMAZON.COM	1,552.49	5.04	Cons Discr
META PLATFORMS A	995.96	3.23	Comm Srvcs
ALPHABET A	808.87	2.63	Comm Srvcs
ALPHABET C	747.25	2.43	Comm Srvcs
LILLY (ELI) & COMPANY	592.36	1.92	Health Care
TESLA	465.14	1.51	Cons Discr
VISA A	416.18	1.35	Financials
Total	12,871.22	41.81	

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 EU PAB Index was launched on Oct 28, 2022. 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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