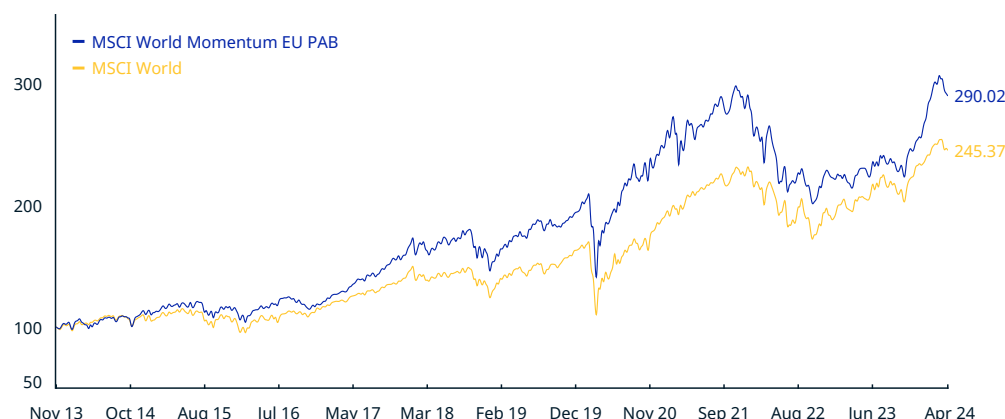


# MSCI World Momentum EU PAB Index (USD)

The MSCI World Momentum EU PAB Index is based on the MSCI World Momentum Index, its parent index which captures large and mid-cap representation across 23 Developed Markets (DM) countries\* exhibiting overall Momentum 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 Momentum characteristics. The Momentum investment style characteristics for index construction are defined using risk-adjusted recent 12-month and 6-month stock's local price performance.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World Momentum EU PAB	MSCI World
2023	15.36	23.79
2022	-23.27	-18.14
2021	16.20	21.82
2020	27.81	15.90
2019	27.83	27.67
2018	-3.88	-8.71
2017	33.70	22.40
2016	2.35	7.51
2015	3.76	-0.87
2014	8.11	4.94

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	FUNDAMENTALS (APR 30, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Momentum EU PAB	-4.77	7.55	26.49	13.25	2.79	10.22	11.04	10.74		1.07	28.34	23.13	4.29
MSCI World	-3.71	3.59	18.39	4.84	5.63	10.46	8.87	8.98		1.88	21.24	17.91	3.26

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				Since Nov 26, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			(%)	Period YYYY-MM-DD
MSCI World Momentum EU PAB	99.68	17.57	17.73	14.94	0.09	0.52	0.68	0.67		32.84	2021-11-08–2022-10-12
MSCI World	2.29	17.08	18.17	14.98	0.25	0.53	0.54	0.56		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 Momentum EU PAB Index (USD)

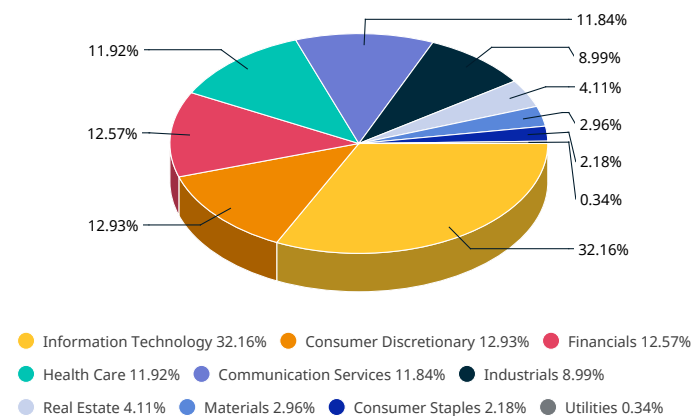
### INDEX CHARACTERISTICS

MSCI World Momentum EU PAB	
<b>Number of Constituents</b>	195
Mkt Cap (USD Millions)	
<b>Index</b>	17,808,912.44
<b>Largest</b>	1,361,635.17
<b>Smallest</b>	537.68
<b>Average</b>	91,327.76
<b>Median</b>	43,894.73

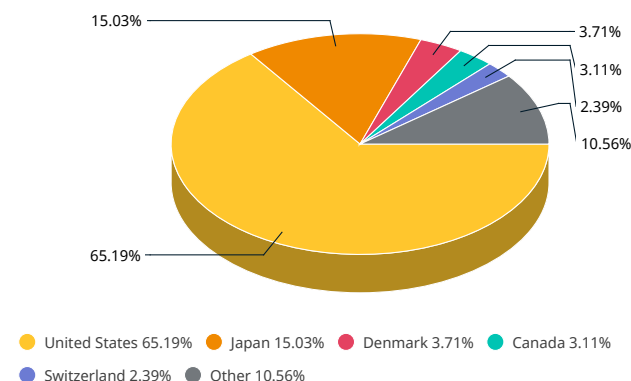
### TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	1,361.64	7.65	Info Tech
META PLATFORMS A	US	958.86	5.38	Comm Srvcs
AMAZON.COM	US	935.95	5.26	Cons Discr
BROADCOM	US	903.65	5.07	Info Tech
LILLY (ELI) & COMPANY	US	900.65	5.06	Health Care
MICROSOFT CORP	US	778.23	4.37	Info Tech
NOVO NORDISK B	DK	608.98	3.42	Health Care
ALPHABET A	US	466.98	2.62	Comm Srvcs
ALPHABET C	US	429.43	2.41	Comm Srvcs
ADOBE	US	264.22	1.48	Info Tech
<b>Total</b>		<b>7,608.60</b>	<b>42.72</b>	

### 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 Momentum 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.

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