

MSCI World Large Cap Growth Index (USD)

The **MSCI World Large Cap Growth Index** captures large cap securities exhibiting overall growth style characteristics across 23 Developed Markets countries*. 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 and 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 – GROSS RETURNS (USD) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Large Growth	MSCI World
2025	21.74	21.60
2024	27.84	19.19
2023	40.10	24.42
2022	-29.54	-17.73
2021	23.11	22.35
2020	35.24	16.50
2019	34.92	28.40
2018	-4.67	-8.20
2017	29.15	23.07
2016	3.19	8.15
2015	3.88	-0.32
2014	6.97	5.50
2013	27.06	27.37
2012	16.86	16.54

INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr	Since May 31, 1994	
MSCI World Large Growth	7.21	12.97	30.03	9.89	25.23	14.27	16.94	9.50	
MSCI World	4.61	7.44	27.99	10.70	22.42	12.47	13.65	9.04	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.68	34.84	26.87	9.29
1.53	24.74	19.60	4.14

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Large Growth	21.45	16.01	19.11	17.08	1.20	0.62	0.87	0.47	65.98	2000-03-24–2002-10-09
MSCI World	2.30	12.67	15.19	14.89	1.30	0.63	0.78	0.47	57.46	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

* Developed Markets 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 Large Cap Growth Index was launched on Jun 05, 2007. 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.

INDEX CHARACTERISTICS

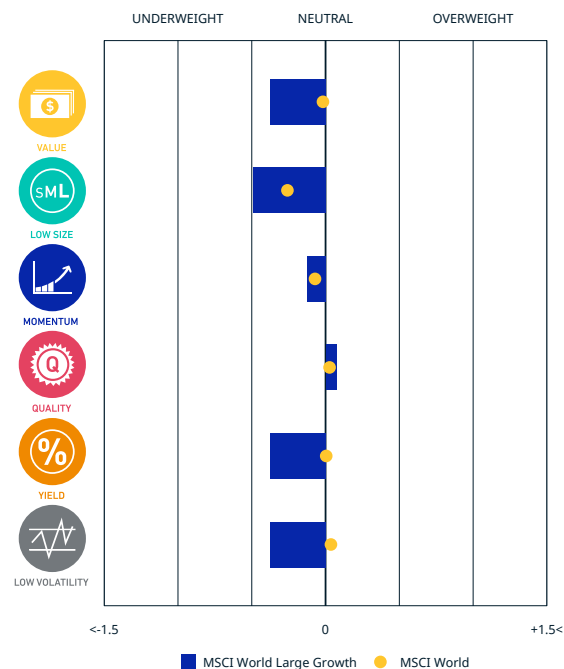
MSCI World Large Growth	
Number of Constituents	244
Mkt Cap (USD Millions)	
Index	40,159,207.78
Largest	5,130,702.00
Smallest	3,853.51
Average	164,586.92
Median	49,228.49

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	5,130.70	12.78	Info Tech
APPLE	US	4,586.63	11.42	Info Tech
MICROSOFT CORP	US	3,179.04	7.92	Info Tech
AMAZON.COM	US	2,603.88	6.48	Cons Discr
BROADCOM	US	2,012.35	5.01	Info Tech
ALPHABET C	US	1,831.82	4.56	Comm Srvc
TESLA	US	1,231.95	3.07	Cons Discr
LILLY (ELI) & COMPANY	US	887.95	2.21	Health Care
ADVANCED MICRO DEVICES	US	840.23	2.09	Info Tech
ASML HLDG	NL	627.24	1.56	Info Tech
Total		22,931.80	57.10	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



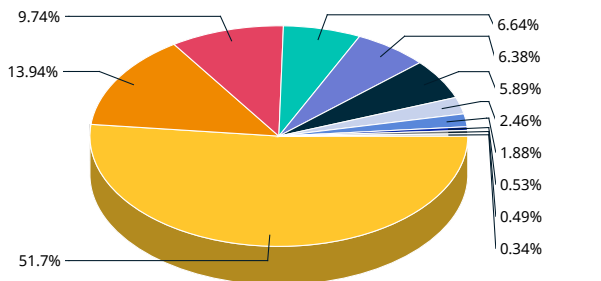
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

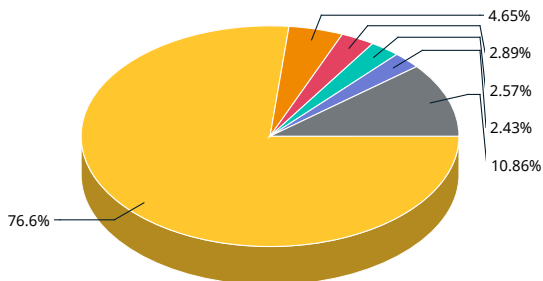
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Information Technology 51.7%
- Consumer Discretionary 13.94%
- Industrials 9.74%
- Health Care 6.64%
- Communication Services 6.38%
- Financials 5.89%
- Consumer Staples 2.46%
- Materials 1.88%
- Real Estate 0.53%
- Utilities 0.49%
- Energy 0.34%

COUNTRY WEIGHTS



- United States 76.6%
- Japan 4.65%
- France 2.89%
- Canada 2.57%
- United Kingdom 2.43%
- Other 10.86%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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