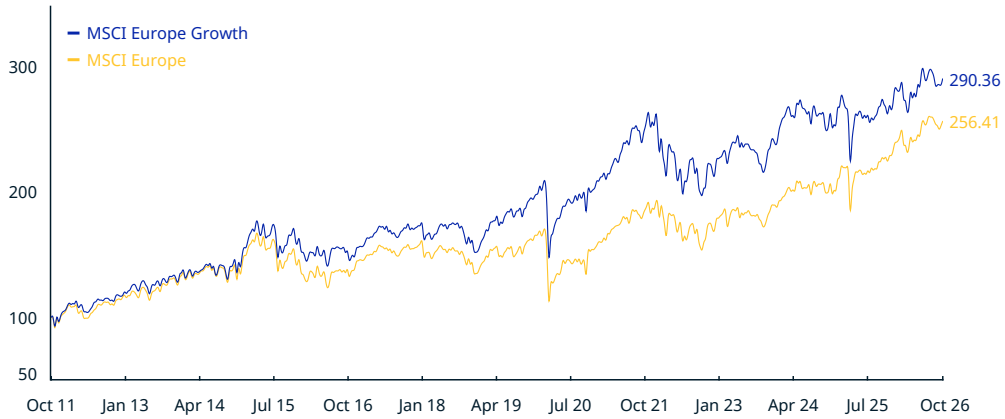
MSCI Europe Growth Index (EUR)

The **MSCI Europe Growth Index** captures large and mid cap securities exhibiting overall growth style characteristics across the 15 Developed Markets (DM) countries in Europe*. 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 — PRICE RETURNS (EUR) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Growth	MSCI Europe
2025	7.31	16.34
2024	4.47	5.75
2023	14.45	12.73
2022	-18.86	-11.86
2021	26.48	22.39
2020	4.42	-5.38
2019	29.94	22.24
2018	-11.15	-13.10
2017	10.12	7.28
2016	-4.24	-0.50
2015	13.71	5.47
2014	5.97	4.10
2013	15.67	16.42
2012	14.92	13.38

INDEX PERFORMANCE — PRICE RETURNS (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 31, 1998	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Growth	1.56	0.20	7.41	6.62	10.14	2.77	6.88	3.02	1.78	22.24	18.28	4.19
MSCI Europe	2.05	-0.20	13.26	9.56	14.07	6.59	6.56	2.81	2.86	16.79	14.08	2.50

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 31, 1998	(%)	Period YYYY-MM-DD
MSCI Europe Growth	25.97	12.57	14.70	13.53	0.62	0.12	0.50	0.17	66.88	2000-03-06—2003-03-12
MSCI Europe	3.65	10.04	12.40	13.27	1.10	0.41	0.48	0.16	61.72	2000-09-04—2009-03-09

[1] Last 12 months [2] Based on monthly price returns data [3] Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

* DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Growth Index was launched on Dec 08, 1997. 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

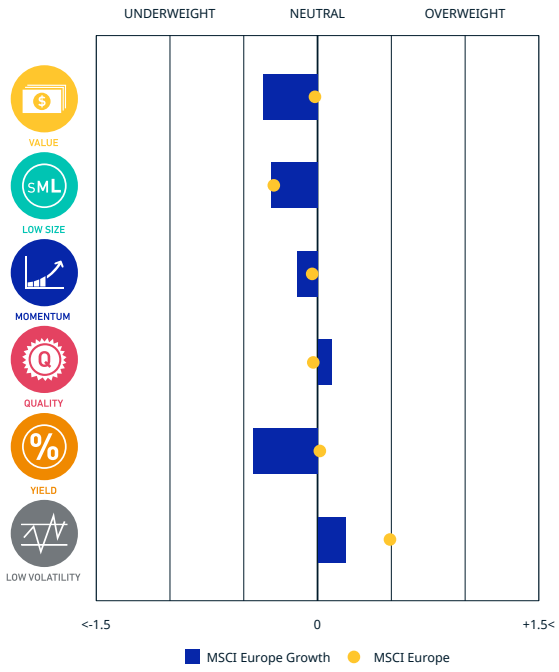
	MSCI Europe Growth
Number of Constituents	212
	Mkt Cap (EUR Millions)
Index	6,025,723.58
Largest	548,375.03
Smallest	1,611.07
Average	28,423.22
Median	11,716.50

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
ASML HLDG	NL	548.38	9.10	Info Tech
ASTRAZENECA	GB	253.35	4.20	Health Care
SAP	DE	214.11	3.55	Info Tech
UBS GROUP	CH	132.99	2.21	Financials
SCHNEIDER ELECTRIC	FR	130.55	2.17	Industrials
ROLLS-ROYCE GROUP	GB	124.11	2.06	Industrials
ABB LTD	CH	119.22	1.98	Industrials
NOVO NORDISK B	DK	114.67	1.90	Health Care
AIRBUS	FR	114.33	1.90	Industrials
ROCHE HOLDING PART	CH	107.96	1.79	Health Care
Total		1,859.66	30.86	

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

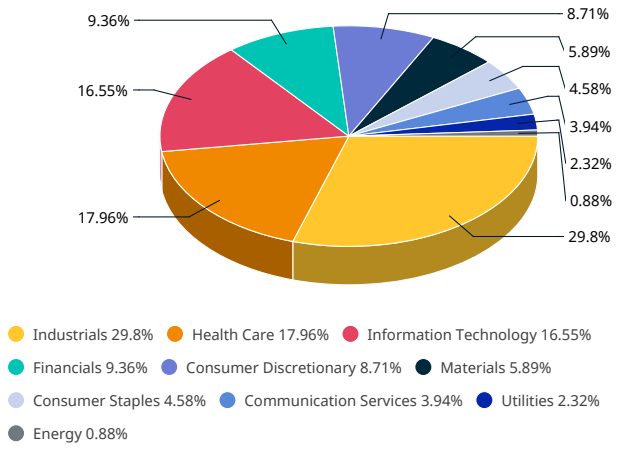
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

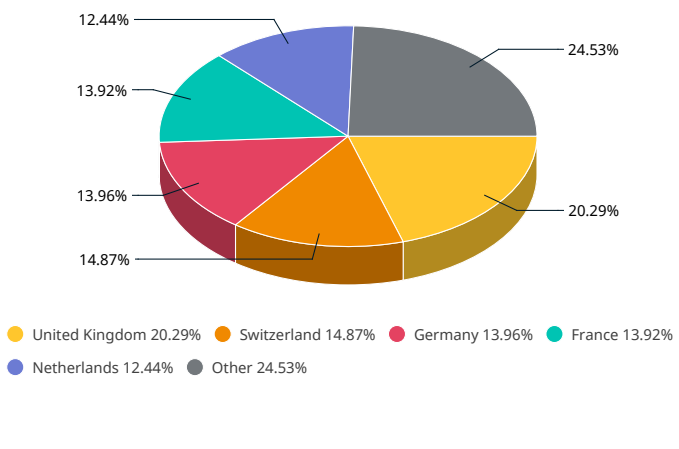
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

SECTOR WEIGHTS



COUNTRY WEIGHTS



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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