

MSCI ACWI Growth EU CTB Index (USD)

The MSCI ACWI Growth EU CTB Index is based on the MSCI ACWI Growth Index, its parent index which captures large and mid-cap stocks across 23 Developed Market (DM) and 24 Emerging Markets (EM) 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 Climate Transition Benchmarks (EU CTB) 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 – NOV 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Growth EU CTB	MSCI ACWI Growth
2023	33.01	33.22
2022	-28.47	-28.61
2021	17.24	17.10
2020	33.87	33.60
2019	32.99	32.72
2018	-8.27	-8.13
2017	29.86	30.00
2016	3.07	3.27
2015	1.58	1.55
2014	5.57	5.43

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI ACWI Growth EU CTB	4.31	4.90	29.22	23.85	6.31	13.90	11.64	11.52	
MSCI ACWI Growth	4.33	4.82	28.98	23.73	6.23	13.77	11.62	11.48	

FUNDAMENTALS (NOV 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.78	33.65	26.57	7.31
0.77	34.05	26.45	7.20

INDEX RISK AND RETURN CHARACTERISTICS (NOV 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 ACWI Growth EU CTB	20.61	19.65	19.31	16.17	0.22	0.65	0.66	0.67	34.58	2021-11-19–2022-10-14
MSCI ACWI Growth	18.20	19.65	19.29	16.16	0.22	0.64	0.65	0.67	34.79	2021-11-19–2022-10-14

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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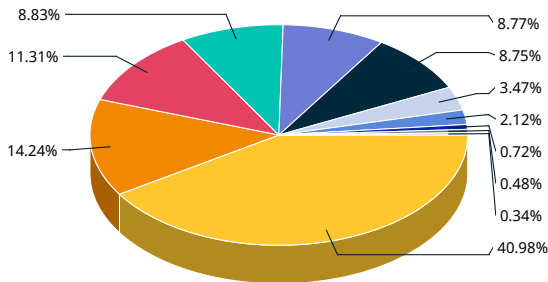
INDEX CHARACTERISTICS

MSCI ACWI Growth EU CTB	
Number of Constituents	961
Mkt Cap (USD Millions)	
Index	38,900,119.65
Largest	3,475,316.96
Smallest	9.23
Average	40,478.79
Median	8,634.60

TOP 10 CONSTITUENTS

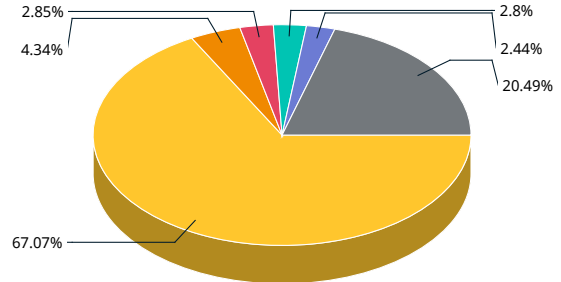
	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	US	3,475.32	8.93	Info Tech
NVIDIA	US	3,260.38	8.38	Info Tech
MICROSOFT CORP	US	2,874.05	7.39	Info Tech
AMAZON.COM	US	1,890.63	4.86	Cons Discr
META PLATFORMS A	US	1,206.82	3.10	Comm Svcs
ALPHABET A	US	956.84	2.46	Comm Svcs
TESLA	US	955.16	2.46	Cons Discr
ALPHABET C	US	817.80	2.10	Comm Svcs
TAIWAN SEMICONDUCTOR MFG	TW	731.95	1.88	Info Tech
BROADCOM	US	694.88	1.79	Info Tech
Total		16,863.84	43.35	

SECTOR WEIGHTS



- Information Technology 40.98%
- Consumer Discretionary 14.24%
- Communication Services 11.31%
- Industrials 8.83%
- Financials 8.77%
- Health Care 8.75%
- Consumer Staples 3.47%
- Materials 2.12%
- Real Estate 0.72%
- Utilities 0.48%
- Energy 0.34%

COUNTRY WEIGHTS



- United States 67.07%
- Japan 4.34%
- China 2.85%
- Canada 2.8%
- United Kingdom 2.44%
- Other 20.49%

* 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The MSCI ACWI Growth EU CTB Index was launched on Nov 27, 2024. 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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