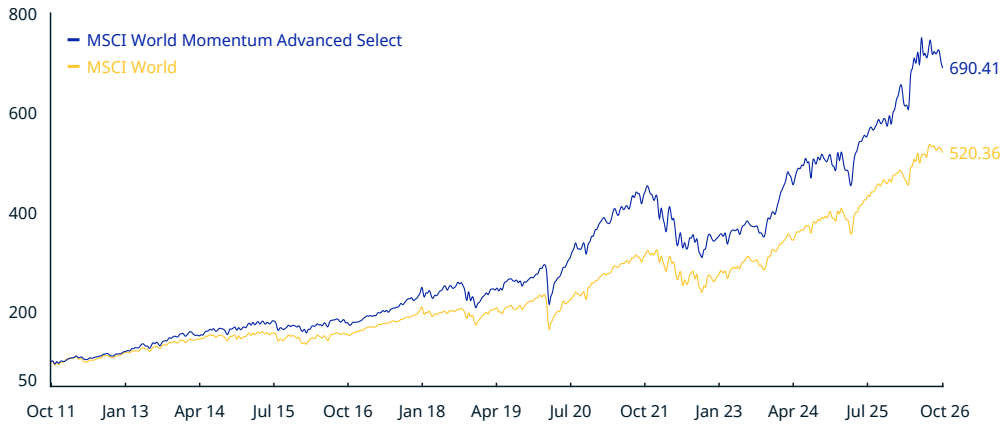
# MSCI World Momentum Advanced Select Index (USD)

The MSCI World Momentum Advanced Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms along with the exposure to a momentum factor.

For a complete description of the index methodology, please see Index methodology - MSCI.

## CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (OCT 2011 – OCT 2026)




## ANNUAL PERFORMANCE (%)

| Year | MSCI World Momentum Advanced Select | MSCI World |
|---|---|---|
| 2025 | 20.92 | 21.09 |
| 2024 | 21.77 | 18.67 |
| 2023 | 17.36 | 23.79 |
| 2022 | -21.12 | -18.14 |
| 2021 | 19.11 | 21.82 |
| 2020 | 32.75 | 15.90 |
| 2019 | 28.30 | 27.67 |
| 2018 | -5.45 | -8.71 |
| 2017 | 26.77 | 22.40 |
| 2016 | 4.54 | 7.51 |
| 2015 | 2.96 | -0.87 |
| 2014 | 7.05 | 4.94 |
| 2013 | 34.63 | 26.68 |
| 2012 | 15.16 | 15.83 |

## INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

| | | | | | ANNUALIZED | | | |
|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 26, 2010 |
| MSCI World Momentum Advanced Select | -4.09 | -2.97 | 17.70 | 16.06 | 25.18 | 9.15 | 14.59 | 14.19 |
| MSCI World | -0.77 | 0.58 | 12.11 | 10.89 | 22.28 | 10.49 | 12.95 | 11.72 |

## FUNDAMENTALS (OCT 30, 2026)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|---|---|---|---|
| MSCI World Momentum Advanced Select | 1.54 | 21.21 | 16.09 | 3.85 |
| MSCI World | 1.54 | 22.29 | 17.38 | 4.06 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – OCT 30, 2026)

| | | | | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Beta | Tracking Error (%) | Turnover (%) [1] | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since May 26, 2010 | (%) | Period YYYY-MM-DD |
| MSCI World Momentum Advanced Select | 0.96 | 5.89 | 153.67 | 16.45 | 17.55 | 16.28 | 1.19 | 0.37 | 0.77 | 0.85 | 32.55 | 2020-02-19—2020-03-23 |
| MSCI World | 1.00 | 0.00 | 3.18 | 11.63 | 14.93 | 14.86 | 1.42 | 0.50 | 0.73 | 0.73 | 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

# MSCI World Momentum Advanced Select Index (USD)

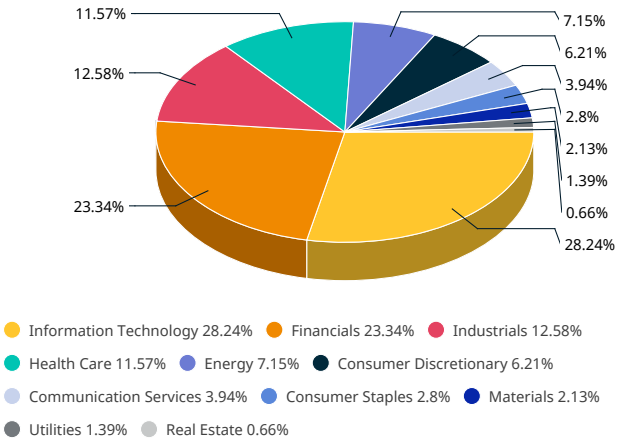
## INDEX CHARACTERISTICS

| | MSCI World Momentum Advanced Select | MSCI World |
|---|---|---|
| **Number of Constituents** | 184 | 1,248 |
| | **Weight (%)** | |
| **Largest** | 4.34 | 5.65 |
| **Smallest** | 0.04 | 0.00 |
| **Average** | 0.54 | 0.08 |
| **Median** | 0.31 | 0.03 |

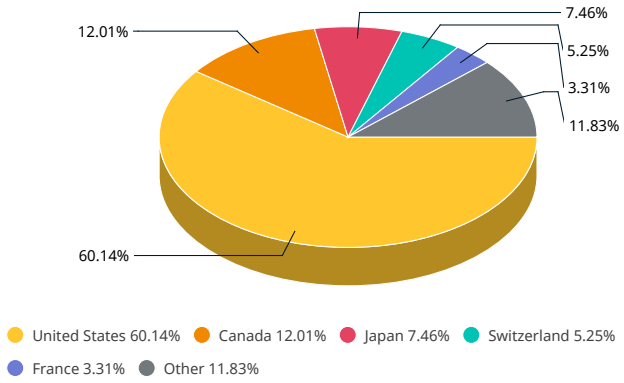
## TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|---|---|---|---|---|
| APPLE | US | 4.34 | 5.65 | Info Tech |
| NVIDIA | US | 3.64 | 5.25 | Info Tech |
| JOHNSON & JOHNSON | US | 2.83 | 0.73 | Health Care |
| ALPHABET A | US | 2.51 | 1.83 | Comm Srvcs |
| NOVARTIS | CH | 2.47 | 0.33 | Health Care |
| ROYAL BANK OF CANADA | CA | 2.36 | 0.31 | Financials |
| TORONTO-DOMINION BANK | CA | 2.34 | 0.23 | Financials |
| MICRON TECHNOLOGY | US | 2.11 | 1.12 | Info Tech |
| TOTALENERGIES | FR | 2.10 | 0.21 | Energy |
| MICROSOFT CORP | US | 1.93 | 4.11 | Info Tech |
| Total | | 26.62 | 19.77 | |

## 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 ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Momentum Advanced Select Index was launched on Jun 22, 2021. 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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