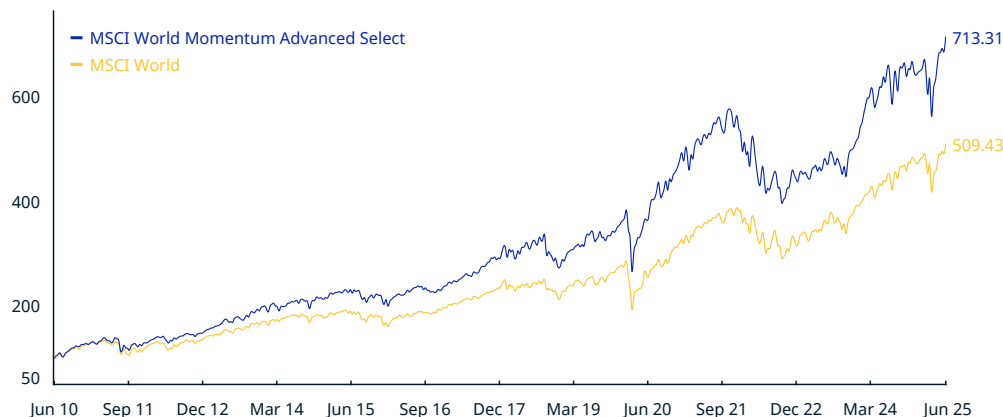


# MSCI World Momentum Advanced Select Index (USD)

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) (JUN 2010 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Momentum Advanced Select	MSCI World
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
2011	1.88	-5.54

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World Momentum Advanced Select	4.25	16.66	12.58	13.26	18.90	13.81	12.20		13.91
MSCI World	4.32	11.47	16.26	9.47	18.31	14.55	10.66		11.31

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.71	26.03	21.37	4.06
1.72	23.24	19.73	3.61

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JUN 30, 2025)

				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	0.94	5.38	142.22	15.63	17.03	15.61	0.90	0.69	0.69	0.86	32.55	2020-02-19—2020-03-23
MSCI World	1.00	0.00	2.37	15.11	15.86	15.14	0.89	0.76	0.61	0.71	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 Advanced Select Index (USD)

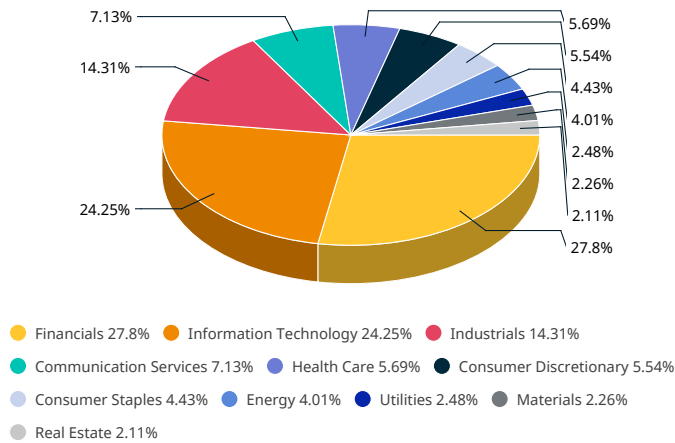
INDEX CHARACTERISTICS

	MSCI World Momentum Advanced Select	MSCI World
Number of Constituents	166	1,325
	Weight (%)	
Largest	5.51	5.12
Smallest	0.05	0.00
Average	0.60	0.08
Median	0.31	0.03

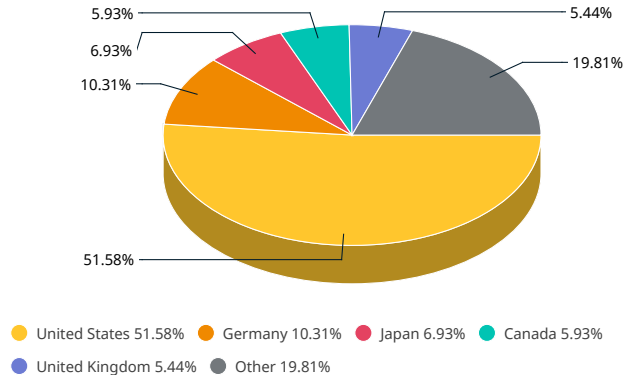
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.51	5.12	Info Tech
VISA A	US	2.65	0.81	Financials
MICROSOFT CORP	US	2.56	4.66	Info Tech
IBM CORP	US	2.47	0.36	Info Tech
COMMONWEALTH BANK OF AUS	AU	2.36	0.27	Financials
SAP	DE	2.35	0.42	Info Tech
SERVICENOW	US	2.20	0.28	Info Tech
APPLE	US	2.17	4.09	Info Tech
SONY GROUP CORP	JP	2.09	0.21	Cons Discr
ALLIANZ	DE	2.06	0.21	Financials
Total		26.43	16.44	

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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