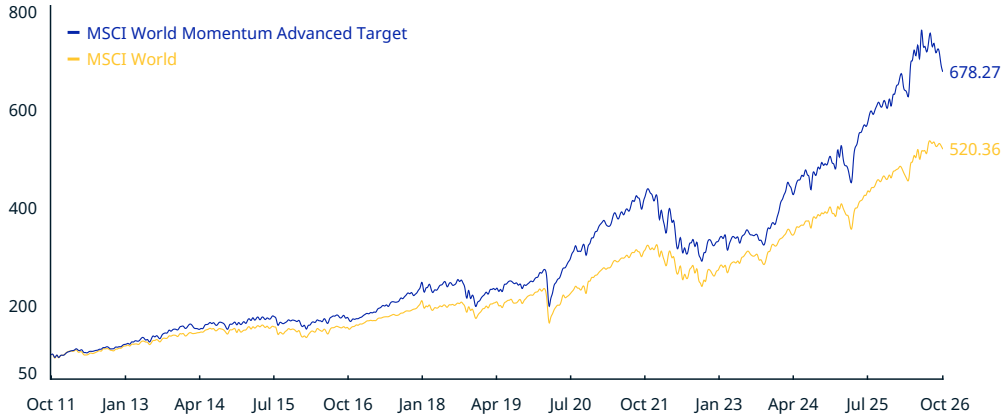
MSCI World Momentum Advanced Target Index (USD)

MSCI World Momentum Advanced Target Index is designed to represent the performance of a strategy that seeks to maximize the exposure to a momentum factor while systematically integrating environmental, social and governance (ESG) norms. The Index is created by selecting constituents of MSCI World Index and applying an optimization process that aims to maximize the exposure to a momentum factor, reduce the carbon-equivalent exposure to CO2 and other Green House Gases (GHG) by thirty percent (30%) and improve the weighted-average industry-adjusted ESG score of the Index with respect to MSCI World Index.

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 Target	MSCI World
2025	27.83	21.09
2024	31.33	18.67
2023	14.30	23.79
2022	-23.74	-18.14
2021	21.06	21.82
2020	36.68	15.90
2019	25.15	27.67
2018	-8.78	-8.71
2017	30.25	22.40
2016	2.18	7.51
2015	3.39	-0.87
2014	4.55	4.94
2013	35.10	26.68
2012	19.07	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 Target	-5.91	-5.22	9.91	8.67	27.76	9.66	14.59	13.87
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 Target	1.65	21.21	16.63	3.66
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 Target	1.01	6.20	112.05	16.49	18.08	16.83	1.31	0.39	0.75	0.80	33.58	2021-11-19—2022-10-12
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 Target Index (USD)

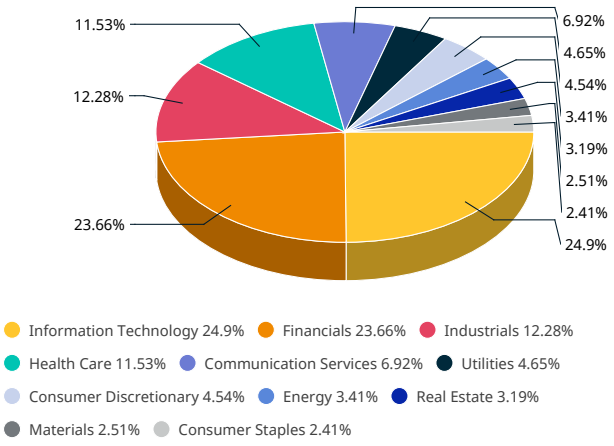
INDEX CHARACTERISTICS

	MSCI World Momentum Advanced Target	MSCI World
Number of Constituents	216	1,248
	Weight (%)	
Largest	4.24	5.65
Smallest	0.03	0.00
Average	0.46	0.08
Median	0.27	0.03

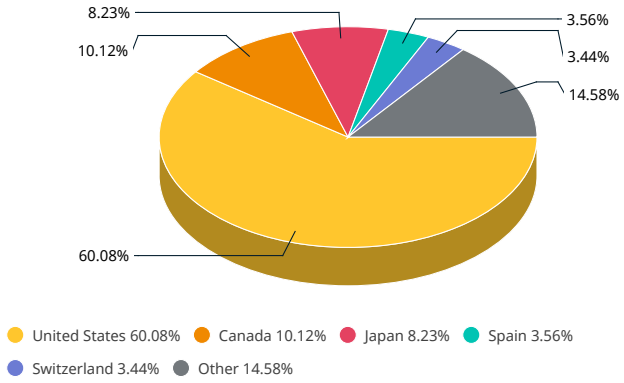
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	4.24	5.25	Info Tech
APPLE	US	3.76	5.65	Info Tech
ALPHABET A	US	3.55	1.83	Comm Srvcs
JOHNSON & JOHNSON	US	3.35	0.73	Health Care
TORONTO-DOMINION BANK	CA	2.54	0.23	Financials
NOVARTIS	CH	1.90	0.33	Health Care
IBERDROLA	ES	1.89	0.17	Utilities
MICROSOFT CORP	US	1.85	4.11	Info Tech
WALMART	US	1.82	0.60	Cons Staples
CATERPILLAR	US	1.80	0.32	Industrials
Total		26.68	19.23	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

The MSCI World Momentum Advanced Target Index was launched on May 22, 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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