

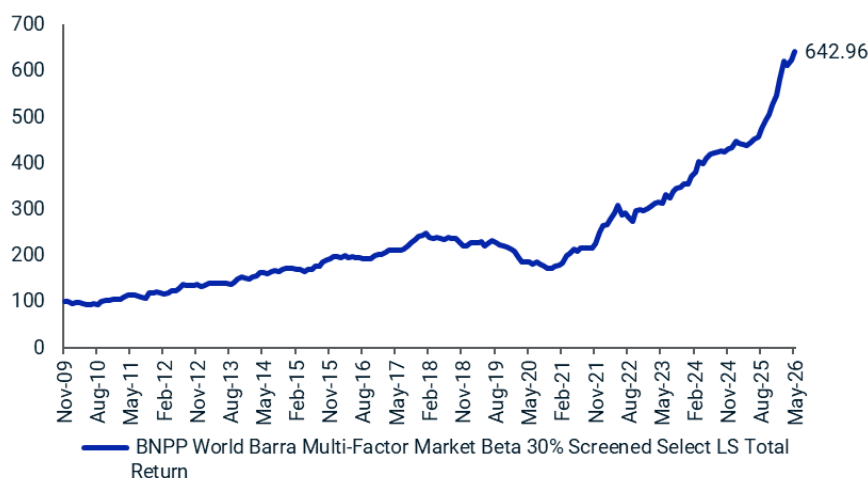
BNPP World Barra Multi-Factor Market Beta 30% Screened Select LS Total Return Index

The BNPP World Barra Multi-Factor Market Beta 30% Screened Select L/S Index is developed in collaboration with BNP Paribas and is constructed from a long/short strategy that seeks high active exposure to four style factors - Value, Momentum, Quality and Low Volatility less penalty for total risk subject to various business involvement and climate change based screenings. The Index is inclusive of annual index fee.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

Cumulative index performance

USD RETURNS NOVEMBER 2009 – MAY 2026



Annual performance (%)

YEAR	BNPP World Barra Multi-Factor Market Beta 30% Screened Select LS Total Return
2025	26.43
2024	22.17
2023	19.39
2022	18.67
2021	41.83
2020	-17.19
2019	-3.14
2018	-10.06
2017	20.49
2016	2.55

Index performance

USD RETURNS (%) MAY 29, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Nov 30, 2009
BNPP World Barra Multi-Factor Market Beta 30% Screened Select LS Total Return	3.01	3.67	44.64	17.53	27.03	24.59	12.49	11.94

Index risk and return characteristics

(%) MAY 29, 2026

INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Nov 30, 2009
BNPP World Barra Multi-Factor Market Beta 30% Screened Select LS Total Return	8.06	10.63	10.15	9.81

BNPP World Barra Multi-Factor Market Beta 30% Screened Select Long Index

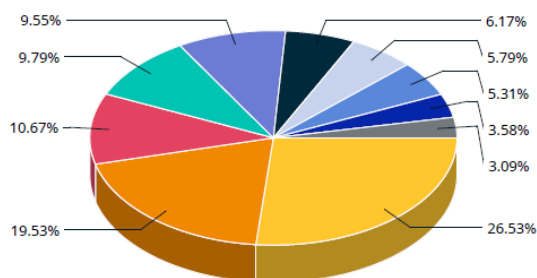
INDEX CHARACTERISTICS

BNPP World Barra Multi-Factor Market Beta 30% Screened Select Long	
Number of Constituents	109
Mkt Cap (USD Millions)	
Index	9,498,615.58
Largest	215,712.89
Smallest	877.39
Average	87,143.26
Median	65,198.22

TOP 10 CONSTITUENTS

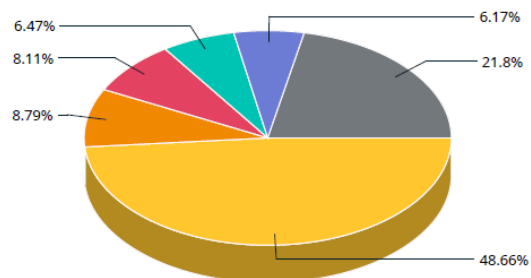
	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
COGNIZANT TECH SOLUTIONS	US	215.71	2.27	Info Tech
MICRON TECHNOLOGY	US	214.90	2.26	Info Tech
AGC	JP	201.76	2.12	Industrials
GLOBAL PAYMENTS	US	200.42	2.11	Financials
ADOBE	US	195.29	2.06	Info Tech
GENERAL MOTORS	US	195.29	2.06	Cons Discr
INDUSTRIVARDEN C	SE	189.81	2.00	Financials
INVESTOR B	SE	187.06	1.97	Financials
OPEN TEXT CORP	CA	185.66	1.95	Info Tech
SANOFI	FR	183.53	1.93	Health Care
Total		1,969.42	20.73	

SECTOR WEIGHTS



- Financials 26.53%
- Information Technology 19.53%
- Consumer Discretionary 10.67%
- Industrials 9.79%
- Health Care 9.55%
- Materials 6.17%
- Communication Services 5.79%
- Consumer Staples 5.31%
- Utilities 3.58%
- Real Estate 3.09%

COUNTRY WEIGHTS



- United States 48.66%
- Australia 8.79%
- Netherlands 8.11%
- Sweden 6.47%
- Japan 6.17%
- Other 21.8%

BNPP World Barra Multi-Factor Market Beta 30% Screened Select Short Index

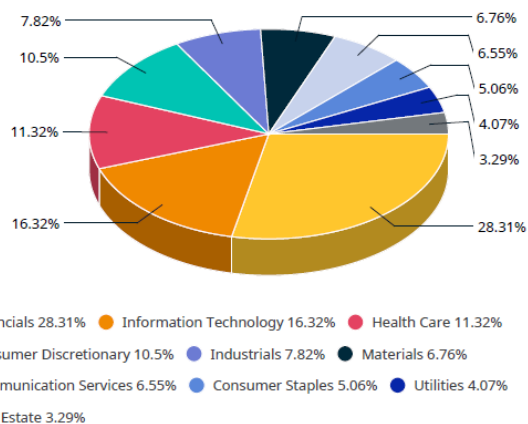
INDEX CHARACTERISTICS

BNPP World Barra Multi-Factor Market Beta 30% Screened Select Short	
Number of Constituents	103
Mkt Cap (USD Millions)	
Index	5,106,930.79
Largest	140,604.62
Smallest	9.49
Average	49,581.85
Median	41,031.54

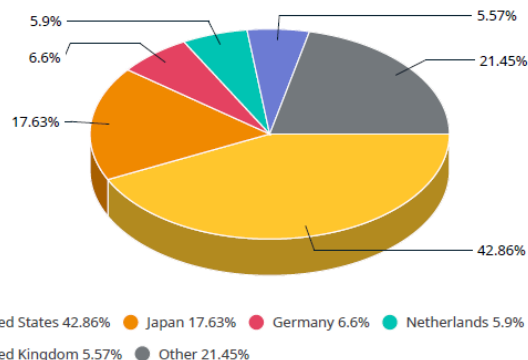
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
DSM FIRMENICH	NL	140.60	2.75	Materials
GALLAGHER (ARTHUR J.)	US	135.69	2.66	Financials
ARES MANAGEMENT CORP	US	135.13	2.65	Financials
ADYEN NV	NL	127.18	2.49	Financials
ORACLE CORP JAPAN	JP	124.70	2.44	Info Tech
RAKUTEN GROUP	JP	124.62	2.44	Cons Discr
EURONEXT	FR	123.04	2.41	Financials
WISE GROUP	GB	119.48	2.34	Financials
AEON CO	JP	117.41	2.30	Cons Staples
SBA COMMUNICATIONS A	US	114.33	2.24	Real Estate
Total		1,262.19	24.72	

SECTOR WEIGHTS



COUNTRY WEIGHTS



ABOUT MSCI INC.

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

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

©2026 MSCI Inc. All rights reserved