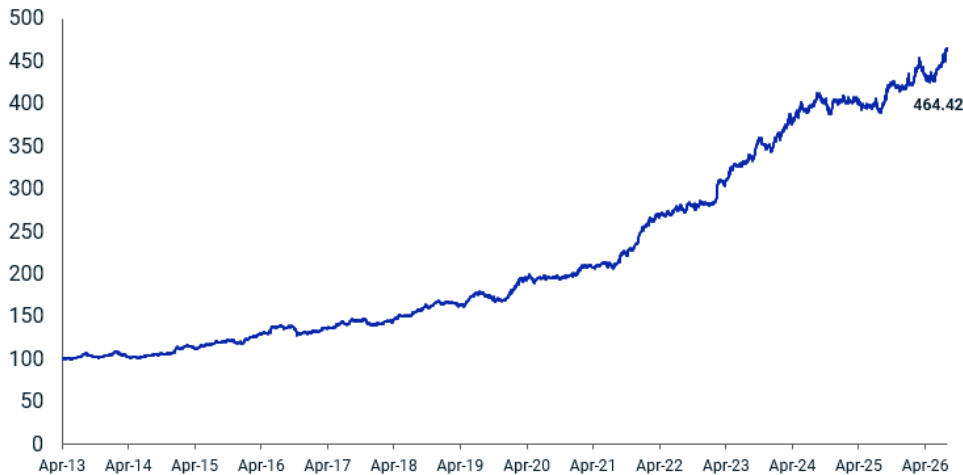


MSCI MKT MediaStats Multi-Asset Index

The MSCI MKT MediaStats Multi-Asset Index leverages media analytics provided by our data partner – MKT MediaStats to identify and capture momentum from evolving financial narratives. Using insights from extensive global media coverage analyzed each day, it dynamically allocates across asset classes to reflect shifting investor attention and market sentiment.

Cumulative index performance

USD RETURNS APRIL 2013 – AUGUST 2026



— MSCI MKT MediaStats Multi-Asset

Annual performance (%)

YEAR	MSCI MKT MediaStats Multi-Asset
2025	4.17
2024	14.46
2023	24.50
2022	18.89
2021	18.25
2020	18.23
2019	0.72
2018	20.20
2017	6.55
2016	10.01
2015	11.63
2014	3.04

Index performance

USD RETURNS (%) AUGUST 31, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Apr 30, 2013
MSCI MKT MediaStats Multi-Asset	3.72	6.82	18.96	10.80	11.27	16.95	13.05	12.21

Index risk and return characteristics

(%) AUGUST 31, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Apr 30, 2013
MSCI MKT MediaStats Multi-Asset	8.49	8.58	7.68	7.41

Source: MSCI. Data from 30/4/2013 to 31/08/2026. The Index was created on Aug 29, 2025. Levels for the Index before Aug 29, 2025, represent hypothetical data determined by retroactive application of a back-tested model, itself designed with the benefit of hindsight. Past performance - whether actual, backtested or simulated - is not indicative of future performance. Actual performance will vary, perhaps materially, from the performance set forth herein. The Index performance represents excess return. Because this Index applies a volatility control mechanism, the range of both positive and negative performance of the Index is limited.

Additional Information

Bloomberg Ticker	MEDIASTS
Asset class	Multi-Asset
Currency	USD
Max leverage	250.00%
Volatility target	8.00%
Base date	April 30, 2013
Live date	Aug 29, 2025

Index monthly performance (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2026	1.50	1.02	4.81	-3.74	0.26	0.06	2.92	3.72	-	-	-	-	10.80
2025	1.10	-1.58	1.06	0.04	-2.32	0.44	1.88	-3.52	4.89	3.64	-0.83	-0.41	4.17
2024	1.29	2.28	2.11	1.41	1.78	2.39	0.03	2.24	2.10	-2.12	-3.02	3.28	14.46
2023	-0.65	1.46	8.50	-0.02	5.55	0.74	1.35	1.30	-0.40	7.28	-2.07	-0.34	24.50
2022	6.60	1.66	2.65	2.31	-0.96	1.33	2.54	-0.46	1.73	-0.05	-0.26	0.55	18.89
2021	-0.81	4.22	0.75	-0.94	1.55	1.02	-0.24	0.08	4.74	-0.37	3.10	4.00	18.25
2020	6.06	2.72	4.40	0.39	0.49	0.31	0.82	-0.13	-0.18	-1.04	0.59	2.67	18.23
2019	-1.93	1.03	-0.56	-1.31	2.15	3.63	1.70	0.15	-2.43	0.54	-1.93	-0.15	0.72
2018	1.39	0.18	1.90	1.29	3.22	-0.59	-0.46	4.59	0.94	2.57	0.09	3.57	20.20
2017	-0.21	1.58	2.09	0.73	0.06	2.95	0.97	1.13	0.49	0.54	-1.73	-2.11	6.55
2016	2.81	2.04	1.52	2.69	0.06	4.89	0.49	-1.41	2.06	-1.89	-4.32	0.97	10.01
2015	6.09	0.68	0.83	-2.75	3.39	1.16	0.57	2.58	0.26	1.16	-0.30	-2.31	11.63
2014	2.34	1.77	-2.89	-1.97	0.10	-1.28	1.59	1.30	1.54	-0.26	0.13	0.75	3.04

ABOUT MSCI INC.

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