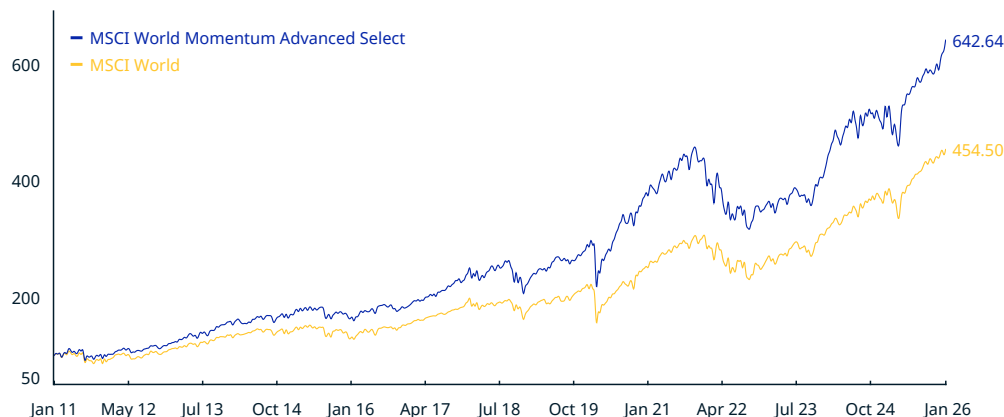


# MSCI World Momentum Advanced Select Index (USD)

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) (JAN 2011 – JAN 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 (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World Momentum Advanced Select	6.69	8.19	24.41	6.69	21.08	11.61	14.38		14.30
MSCI World	2.24	3.36	19.58	2.24	19.31	12.87	13.11		11.74

## FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.41	24.75	20.24	3.99
1.57	24.26	20.02	3.95

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

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 26, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD	
MSCI World Momentum Advanced Select	0.94	5.44	100.11	13.27	15.76	15.27	1.16	0.58	0.81	0.89	32.55	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.37	11.05	14.36	14.54	1.23	0.70	0.77	0.74	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)

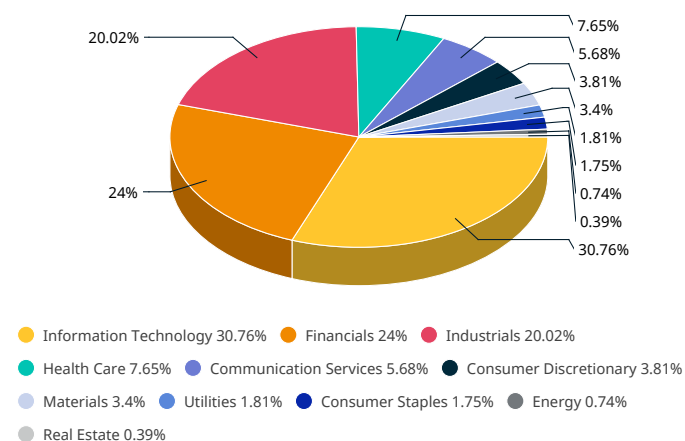
### INDEX CHARACTERISTICS

	MSCI World Momentum Advanced Select	MSCI World
<b>Number of Constituents</b>	174	1,319
	<b>Weight (%)</b>	
<b>Largest</b>	4.40	5.48
<b>Smallest</b>	0.04	0.00
<b>Average</b>	0.57	0.08
<b>Median</b>	0.32	0.03

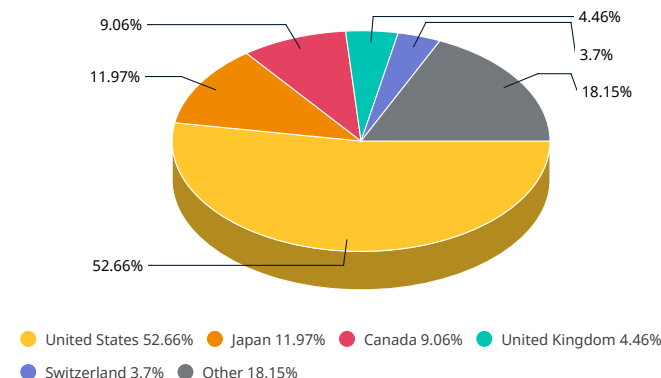
### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	4.40	5.48	Info Tech
ALPHABET A	3.18	2.32	Comm Svcs
LAM RESEARCH CORP	3.06	0.35	Info Tech
APPLE	2.60	4.55	Info Tech
CATERPILLAR	2.51	0.36	Industrials
GE VERNOVA	2.25	0.23	Industrials
IBM CORP	2.16	0.34	Info Tech
GILEAD SCIENCES	2.01	0.21	Health Care
MICROSOFT CORP	1.97	3.59	Info Tech
MICRON TECHNOLOGY	1.97	0.55	Info Tech
<b>Total</b>	<b>26.11</b>	<b>17.98</b>	

### 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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