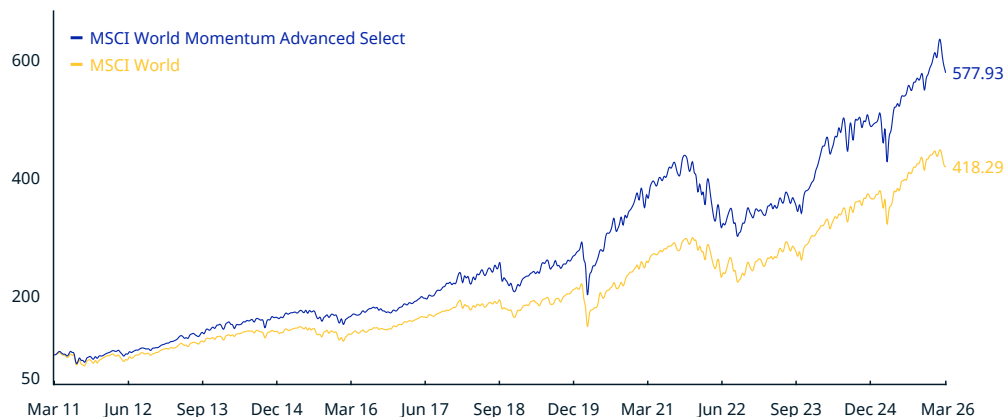


# MSCI World Momentum Advanced Select Index (USD)

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) (MAR 2011 – MAR 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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr	Since May 26, 2010	
MSCI World Momentum Advanced Select	-8.51	-0.03	24.51	-0.03	18.39	9.38	13.14	13.68	
MSCI World	-6.37	-3.57	18.90	-3.57	16.77	10.27	11.80	11.20	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.53	22.33	17.63	3.69
1.68	22.70	18.25	3.71

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – MAR 31, 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	5.46	100.11	14.34	16.33	15.47	0.92	0.43	0.73	0.84	32.55	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.71	14.69	14.61	0.99	0.51	0.68	0.70	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)

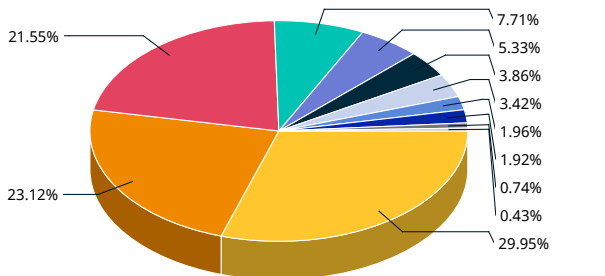
## INDEX CHARACTERISTICS

	MSCI World Momentum Advanced Select	MSCI World
<b>Number of Constituents</b>	173	1,311
	Weight (%)	
<b>Largest</b>	4.30	5.32
<b>Smallest</b>	0.03	0.00
<b>Average</b>	0.58	0.08
<b>Median</b>	0.34	0.03

## TOP 10 CONSTITUENTS

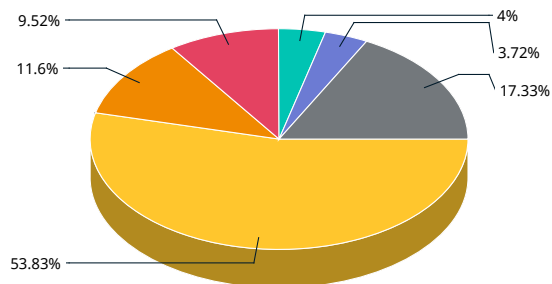
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	4.30	5.32	Info Tech
LAM RESEARCH CORP	US	3.00	0.34	Info Tech
GE VERNOVA	US	2.90	0.30	Industrials
CATERPILLAR	US	2.90	0.42	Industrials
ALPHABET A	US	2.90	2.10	Comm Svcs
APPLE	US	2.73	4.69	Info Tech
GILEAD SCIENCES	US	2.11	0.22	Health Care
TORONTO-DOMINION BANK	CA	1.93	0.20	Financials
BROADCOM	US	1.90	1.75	Info Tech
GOLDMAN SACHS GROUP	US	1.87	0.32	Financials
<b>Total</b>		<b>26.55</b>	<b>15.65</b>	

## SECTOR WEIGHTS



- Information Technology 29.95%
- Financials 23.12%
- Industrials 21.55%
- Health Care 7.71%
- Communication Services 5.33%
- Consumer Discretionary 3.86%
- Materials 3.42%
- Utilities 1.96%
- Consumer Staples 1.92%
- Energy 0.74%
- Real Estate 0.43%

## COUNTRY WEIGHTS



- United States 53.83%
- Japan 11.6%
- Canada 9.52%
- United Kingdom 4%
- Switzerland 3.72%
- Other 17.33%

\* 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

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](http://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.

