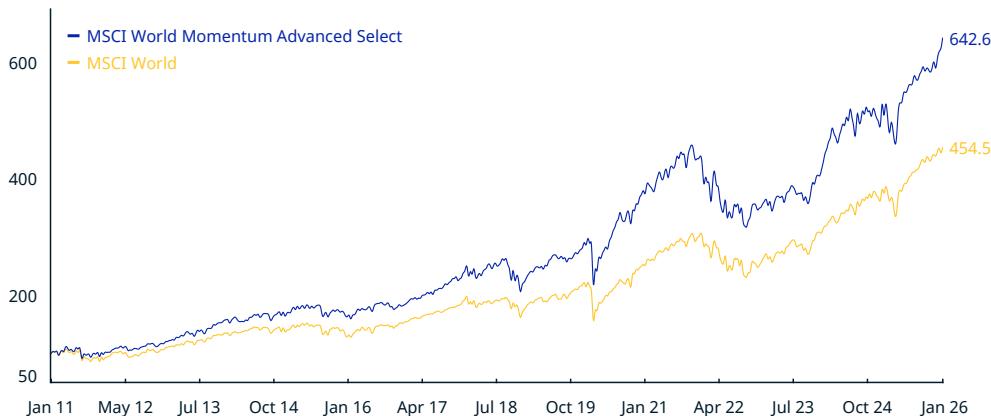


# MSCI World Momentum Advanced Select Index (USD)

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)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 26, 2010				
MSCI World Momentum Advanced Select	6.69	8.19	24.41	6.69	21.08	11.61	14.38	14.30	1.41	24.75	20.24	3.99
MSCI World	2.24	3.36	19.58	2.24	19.31	12.87	13.11	11.74	1.57	24.26	20.02	3.95

## FUNDAMENTALS (JAN 30, 2026)

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

	Beta	Tracking Error (%) <sup>1</sup>	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)

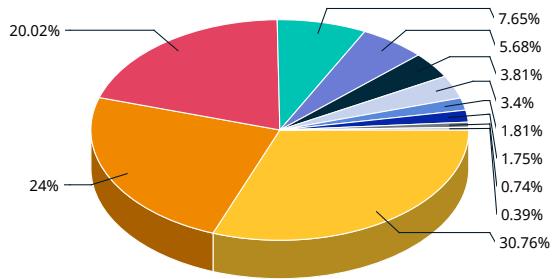
### INDEX CHARACTERISTICS

	MSCI World Momentum Advanced Select	MSCI World
<b>Number of Constituents</b>	174	1,319
	Weight (%)	
<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

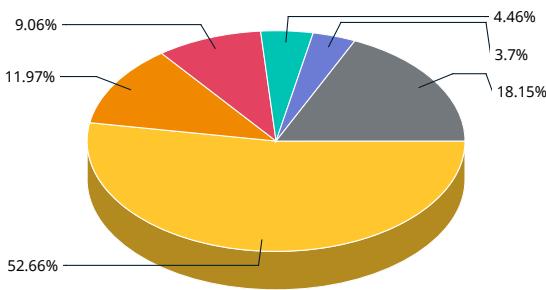
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	4.40	5.48	Info Tech
ALPHABET A	3.18	2.32	Comm Svcs
LAM RESEARCH CORP	3.06	0.35	Info Tech
APPLE	2.60	4.55	Info Tech
CATERPILLAR	2.51	0.36	Industrials
GE VERNONA	2.25	0.23	Industrials
IBM CORP	2.16	0.34	Info Tech
GILEAD SCIENCES	2.01	0.21	Health Care
MICROSOFT 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



● Information Technology 30.76%   ● Financials 24%   ● Industrials 20.02%  
● Health Care 7.65%   ● Communication Services 5.68%   ● Consumer Discretionary 3.81%  
● Materials 3.4%   ● Utilities 1.81%   ● Consumer Staples 1.75%   ● Energy 0.74%  
● Real Estate 0.39%

### COUNTRY WEIGHTS



● United States 52.66%   ● Japan 11.97%   ● Canada 9.06%   ● United Kingdom 4.46%  
● Switzerland 3.7%   ● Other 18.15%

\* 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 (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).

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