

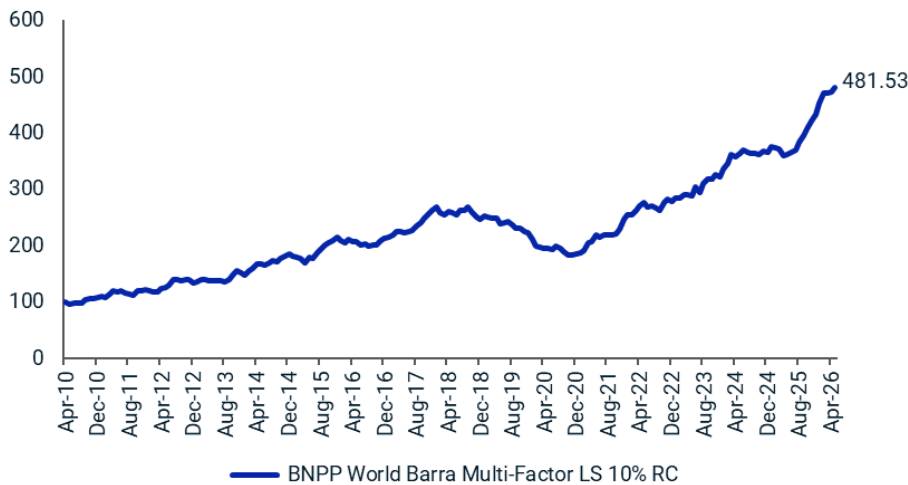
# BNPP World Barra Multi-Factor LS 10% RC Index

BNPP World Barra Multi-Factor LS 10% RC Index aims to represent the performance of BNPP World Barra Multi-Factor LS Index while targeting an annualized volatility of 10%.

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

## Cumulative index performance

USD RETURNS APRIL 2010 – MAY 2026



## Annual performance (%)

YEAR	BNPP World Barra Multi-Factor LS 10% RC
2025	18.48
2024	13.54
2023	15.65
2022	13.20
2021	33.68
2020	-17.16
2019	-9.99
2018	-5.70
2017	22.87
2016	-0.76

## 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 Apr 30, 2010
BNPP World Barra Multi-Factor LS 10% RC	1.82	2.27	32.91	10.92	18.77	17.12	8.85	10.27

## Index risk and return characteristics

(%) MAY 29, 2026

INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Apr 30, 2010
BNPP World Barra Multi-Factor LS 10% RC	7.57	7.93	8.65	9.16

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