

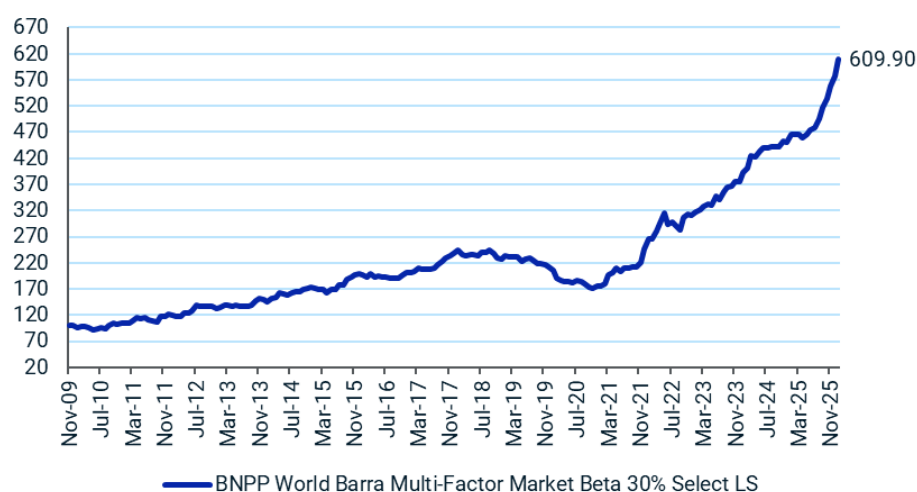
BNPP World Barra Multi-Factor Market Beta 30% Select L/S Index

The BNPP World Barra Multi-Factor Market Beta 30% Select L/S Index is developed in collaboration with BNP Paribas and is constructed from a long/short strategy that seeks high active exposure to four style factors - Value, Momentum, Quality and Low Residual Volatility less penalty for total risk. The Index is inclusive of annual index fee.

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

Cumulative index performance

USD RETURNS NOVEMBER 2009 – JANUARY 2026



Annual performance (%)

YEAR	BNPP World Barra Multi-Factor Market Beta 30% Select L/S
2025	28.31
2024	20.24
2023	20.36
2022	25.96
2021	41.59
2020	-17.67
2019	-6.59
2018	-4.92
2017	19.23
2016	0.36

Index performance

USD RETURNS (%) JANUARY 30, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Nov 30, 2009
BNPP World Barra Multi-Factor Market Beta 30% Select L/S	5.52	14.32	30.75	5.52	24.24	28.28	11.92	11.83

Index risk and return characteristics

(%) JANUARY 30, 2026

INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Nov 30, 2009
BNPP World Barra Multi-Factor Market Beta 30% Select L/S	7.21	10.91	10.17	9.92

BNPP World Barra Multi-Factor Market Beta 30% Select Long Index

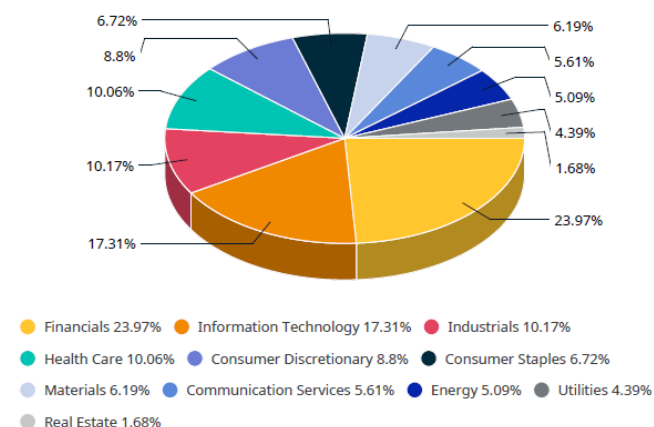
INDEX CHARACTERISTICS

BNPP World Barra Multi-Factor Market Beta 30% Select Long Index	
Number of Constituents	102
Mkt Cap (USD Millions)	
Index	6,495,929.63
Largest	176,583.67
Smallest	73.08
Average	63,685.58
Median	58,785.04

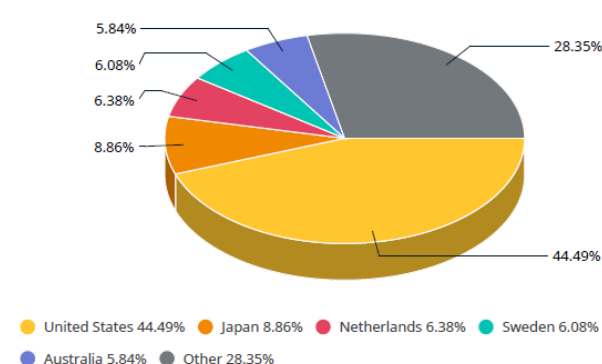
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICRON TECHNOLOGY	US	176.58	2.72	Info Tech
LAM RESEARCH CORP	US	156.19	2.40	Info Tech
ERICSSON (LM) B	SE	136.08	2.09	Info Tech
WILMAR INTERNATIONAL	SG	135.43	2.08	Cons Staples
INPEX CORP	JP	134.37	2.07	Energy
INVESTOR B	SE	133.37	2.05	Financials
RIO TINTO LTD (AU)	AU	130.85	2.01	Materials
DUPONT DE NEMOURS	US	130.49	2.01	Materials
GSK	GB	127.78	1.97	Health Care
SOCIETE GENERALE	FR	125.90	1.94	Financials
Total		1,387.03	21.35	

SECTOR WEIGHTS



COUNTRY WEIGHTS



BNPP World Barra Multi-Factor Market Beta 30% Select Short Index

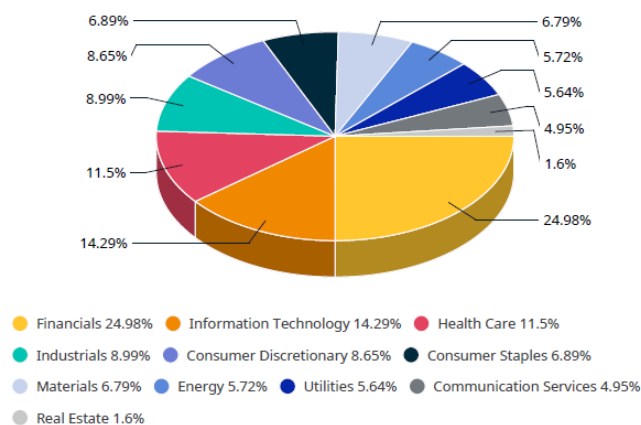
INDEX CHARACTERISTICS

BNPP World Barra Multi-Factor Market Beta 30% Select Short Index	
Number of Constituents	96
Mkt Cap (USD Millions)	
Index	3,911,595.91
Largest	112,153.18
Smallest	469.69
Average	40,745.79
Median	32,636.03

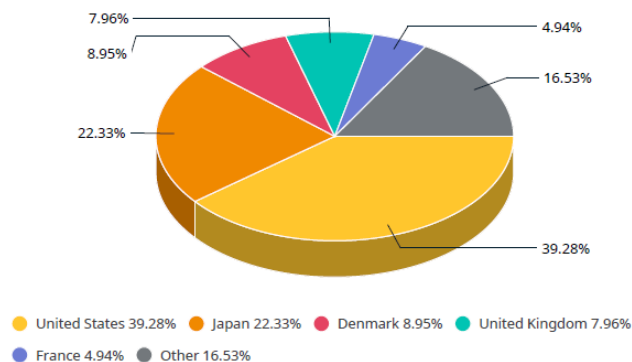
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
WISE	GB	112.15	2.87	Financials
BOEING CO	US	112.06	2.86	Industrials
JAPAN EXCHANGE GROUP	JP	105.34	2.69	Financials
KOBE BUSSAN CO	JP	103.95	2.66	Cons Staples
CELLNEX TELECOM	ES	102.38	2.62	Comm Svcs
NOVONESIS B	DK	100.69	2.57	Materials
GALLAGHER (ARTHUR J.)	US	100.02	2.56	Financials
EURONEXT	FR	98.39	2.52	Financials
SIGMA HEALTHCARE	AU	97.81	2.50	Health Care
LONDON STOCK EXCHANGE	GB	97.26	2.49	Financials
Total		1,030.05	26.33	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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