

BNPP World Barra Multi-Factor Market Beta

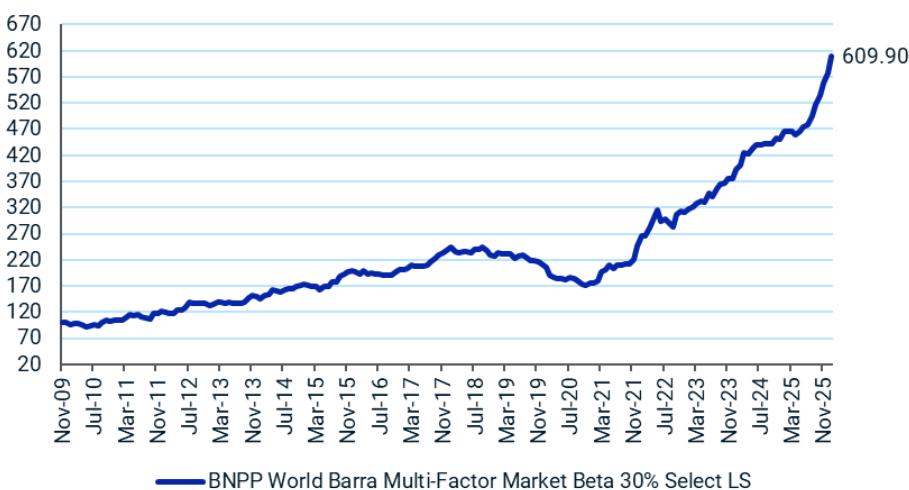
30% Select L/S Index

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

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

INDEX CHARACTERISTICS

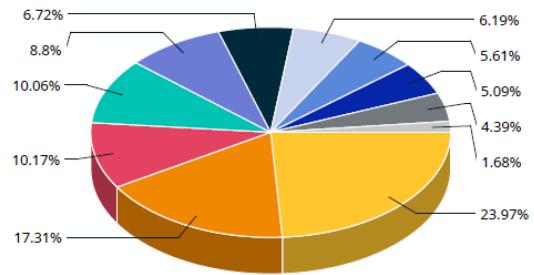
BNPP World Barra Multi-Factor
Market Beta 30% Select Long Index

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

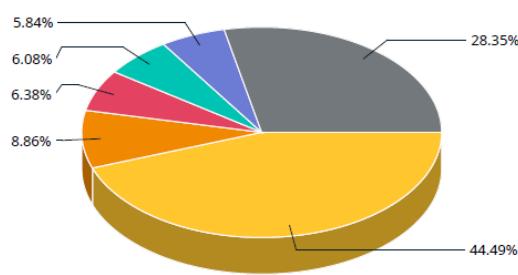
	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICRON TECHNOLOGY	US	176.58	2.72	Info Tech
LAM RESEARCH CORP	US	156.19	2.40	Info Tech
ERICSSON (LM) B	SE	136.08	2.09	Info Tech
WILMAR INTERNATIONAL	SG	135.43	2.08	Cons Staples
INPEX CORP	JP	134.37	2.07	Energy
INVESTOR B	SE	133.37	2.05	Financials
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



- Financials 23.97%
- Information Technology 17.31%
- Industrials 10.17%
- Health Care 10.06%
- Consumer Discretionary 8.8%
- Consumer Staples 6.72%
- Materials 6.19%
- Communication Services 5.61%
- Energy 5.09%
- Utilities 4.39%
- Real Estate 1.68%

COUNTRY WEIGHTS



- United States 44.49%
- Japan 8.86%
- Netherlands 6.38%
- Sweden 6.08%
- Australia 5.84%
- Other 28.35%

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

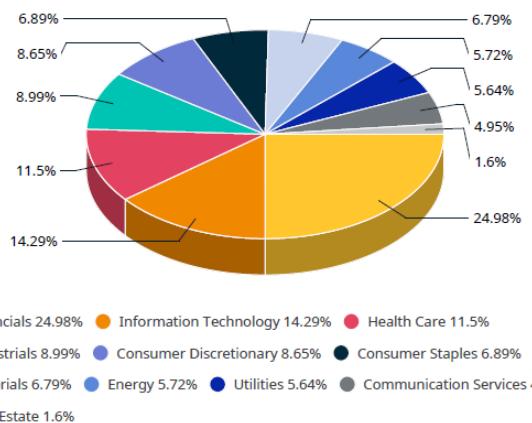
INDEX CHARACTERISTICS

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

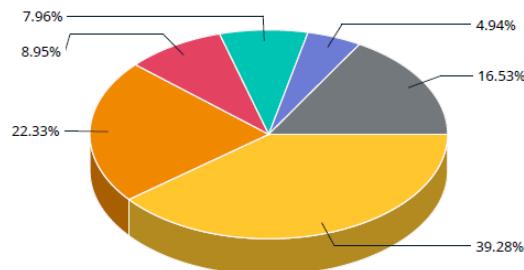
TOP 10 CONSTITUENTS

	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



ABOUT MSCI INC.

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

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