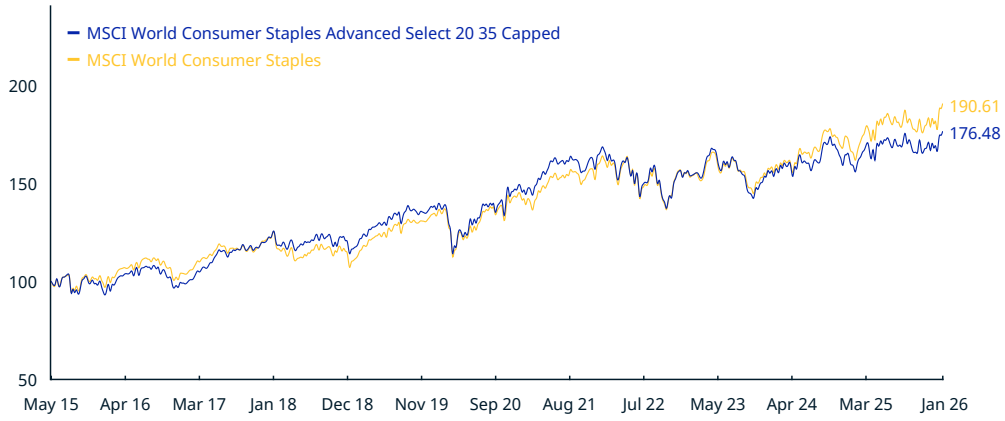
MSCI World Consumer Staples Advanced Select 20 35 Capped Index (USD)

The MSCI World Consumer Staples Advanced Select 20 35 Capped Index is based on MSCI World Consumer Staples Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) countries*. The index is designed to support investors seeking to increase exposure to positive environmental, social and governance (ESG) factors, reduce carbon-equivalent CO2 and other greenhouse gases (GHG) exposure, and limit fossil fuel reserves emissions risk relative to the Parent Index. The Index uses an optimization-based approach, targeting a 10% increase in weighted average ESG Score, a 21% reduction in Carbon Intensity and Potential Emissions, and meets minimum sustainable investment exposure thresholds (Index SE%) as defined under SFDR Article 2(17). All securities in the index are classified in the Communication Services sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI 20/35 Capped Indexes methodology, such that the largest group entity is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2015 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Consumer Staples Advanced Select 20 35 Capped	MSCI World Consumer Staples
2025	5.47	8.72
2024	2.25	5.65
2023	1.81	2.31
2022	-9.06	-6.13
2021	13.28	13.06
2020	7.69	7.78
2019	19.31	22.80
2018	-4.44	-10.10
2017	22.18	17.04
2016	-0.24	1.63

INDEX PERFORMANCE — NET RETURNS (%) (JAN 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 29, 2015
MSCI World Consumer Staples Advanced Select 20 35 Capped	4.59	6.16	8.24	4.59	4.15	4.16	6.04	5.46
MSCI World Consumer Staples	5.28	8.14	12.35	5.28	6.98	6.52	6.40	6.22

FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.50	21.86	19.96	4.31
2.69	21.74	19.62	4.93

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – JAN 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 29, 2015	(%)	Period YYYY-MM-DD
MSCI World Consumer Staples Advanced Select 20 35 Capped	0.95	2.78	30.06	11.15	12.07	11.50	-0.01	0.13	0.37	0.33	24.68	2020-01-17—2020-03-23
MSCI World Consumer Staples	1.00	0.00	2.13	11.22	12.31	11.82	0.23	0.31	0.39	0.39	24.00	2020-01-22—2020-03-23

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Consumer Staples Advanced Select 20 35 Capped Index (USD)

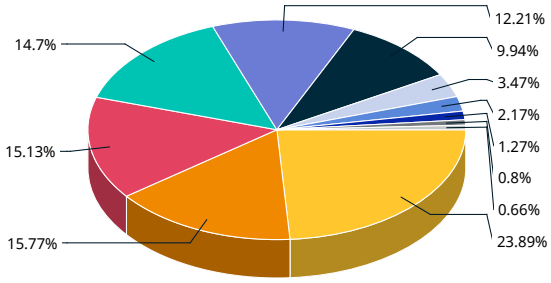
INDEX CHARACTERISTICS

	MSCI World Consumer Staples Advanced Select 20 35 Capped	MSCI World Consumer Staples
Number of Constituents	86	94
	Weight (%)	
Largest	10.17	11.39
Smallest	0.08	0.08
Average	1.16	1.06
Median	0.43	0.41

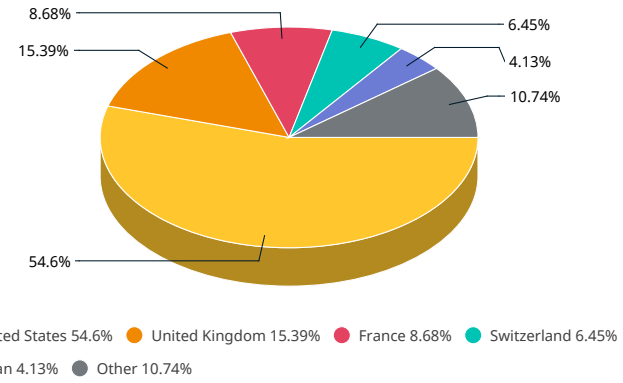
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
COSTCO WHOLESALE CORP	US	10.17	9.08
WALMART	US	9.84	11.39
COCA COLA (THE)	US	7.94	6.67
UNILEVER PLC (GB)	GB	5.67	3.22
NESTLE	CH	5.26	5.36
PROCTER & GAMBLE CO	US	4.83	7.74
L'OREAL	FR	4.82	2.41
TESCO	GB	2.80	0.83
RECKITT BENCKISER GROUP	GB	2.77	1.23
COLGATE-PALMOLIVE	US	2.28	1.51
Total		56.39	49.44

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



* 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 Consumer Staples Advanced Select 20 35 Capped Index was launched on Jan 07, 2022. 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

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