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 by 20% and aim to reduce the carbon-equivalent exposure to carbon dioxide (CO2) and other greenhouse gases (GHG) as well as their exposure to potential emissions risk of fossil fuel reserves by thirty percent (30%) relative to the Parent Index. All securities in the index are classified in the Consumer Staples sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index 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 – OCT 2025)

- MSCI World Consumer Staples 200 MSCI World Consumer Staples 176. 150 May 15 Apr 16 Feb 17 Jan 18 Nov 18 Sep 19 Aug 20 Jun 21 May 22 Mar 23 Feb 24 Dec 24 Oct 25

ANNUAL PERFORMANCE (%)

Year	MSCI World Consumer Staples Advanced Select 20 35 Capped	MSCI World Consumer Staples
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 (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _M	Since lay 29, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Consumer Staples Advanced Select 20 35	-0.48	-0.75	1.76	3.91	4.67	4.45	5.03	4.99	2.69	20.22	18.82	3.84
Capped									2.85	20.71	18.70	4.65
MSCI World Consumer Staples	-1.28	-0.64	3.72	5.85	6.51	6.09	5.54	5.58				

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 - OCT 31, 2025)

				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	0.96	2.78	26.24	11.64	12.60	11.45	0.04	0.16	0.30	0.30	24.68	2020-01-17—2020-03-23
MSCI World Consumer Staples	1.00	0.00	1.73	11.46	12.67	11.68	0.19	0.29	0.33	0.34	24.00	2020-01-22-2020-03-23
	1 Last	12 months	2 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)

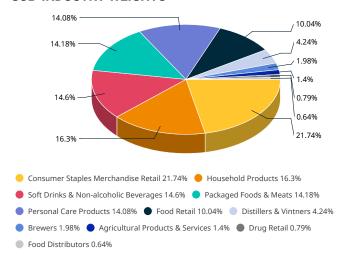
INDEX CHARACTERISTICS

	MSCI World Consumer Staples Advanced Select 20 35 Capped	MSCI World Consumer Staples						
Number of	91	98						
Constituents								
	Weight (%)							
Largest	10.55	10.31						
Smallest	0.06	0.08						
Average	1.10	1.02						

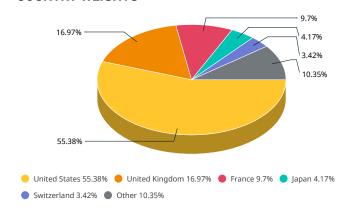
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
COSTCO WHOLESALE CORP	US	10.55	9.38
COCA COLA (THE)	US	9.45	6.54
WALMART	US	7.32	10.31
UNILEVER PLC (GB)	GB	6.01	3.43
PROCTER & GAMBLE CO	US	4.80	8.18
L'OREAL	FR	4.62	2.34
TESCO	GB	3.29	0.92
NESTLE	CH	3.02	5.73
RECKITT BENCKISER GROUP	GB	2.97	1.20
CHURCH & DWIGHT CO	US	2.20	0.50
Total		54.23	48.53

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



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.



^{*} 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.

OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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