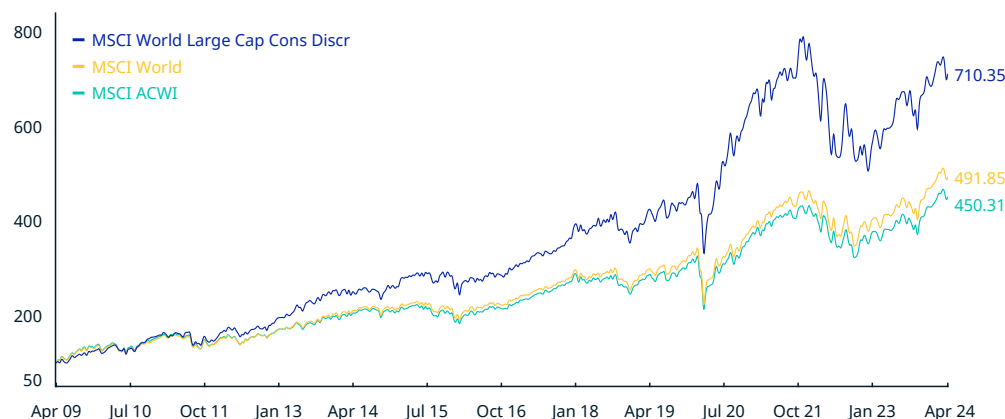


MSCI World Large Cap Consumer Discretionary Index (USD)

The **MSCI World Large Cap Consumer Discretionary Index** is designed to capture the large-cap segments across 23 Developed Markets (DM)* around the world. All securities in the index are classified in the Consumer Discretionary sector as per the Global Industry Classification Standard (GICS®).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (APR 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Large Cap Cons Discr	MSCI World	MSCI ACWI
2023	37.78	23.79	22.20
2022	-34.16	-18.14	-18.36
2021	18.89	21.82	18.54
2020	42.71	15.90	16.25
2019	26.61	27.67	26.60
2018	-1.73	-8.71	-9.41
2017	23.96	22.40	23.97
2016	4.22	7.51	7.86
2015	7.43	-0.87	-2.36
2014	2.54	4.94	4.16
2013	38.37	26.68	22.80
2012	25.29	15.83	16.13
2011	-4.45	-5.54	-7.35
2010	23.20	11.76	12.67

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI World Large Cap Cons Discr	-4.60	3.28	19.15	1.74	0.66	10.88	11.14	7.70
MSCI World	-3.71	3.59	18.39	4.84	5.63	10.46	8.87	6.30
MSCI ACWI	-3.30	4.02	17.46	4.63	4.27	9.44	8.19	6.19

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.18	22.44	20.31	4.66
1.88	21.24	17.91	3.26
1.98	20.52	17.08	2.98

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Large Cap Cons Discr	4.56	23.34	23.24	18.73	0.02	0.47	0.58	0.38	57.90	1999-12-31–2009-03-09
MSCI World	2.29	17.08	18.17	14.98	0.25	0.53	0.54	0.39	57.82	2007-10-31–2009-03-09
MSCI ACWI	2.57	16.62	17.81	14.80	0.17	0.48	0.51	0.35	58.38	2007-10-31–2009-03-09

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 Large Cap Consumer Discretionary Index (USD)

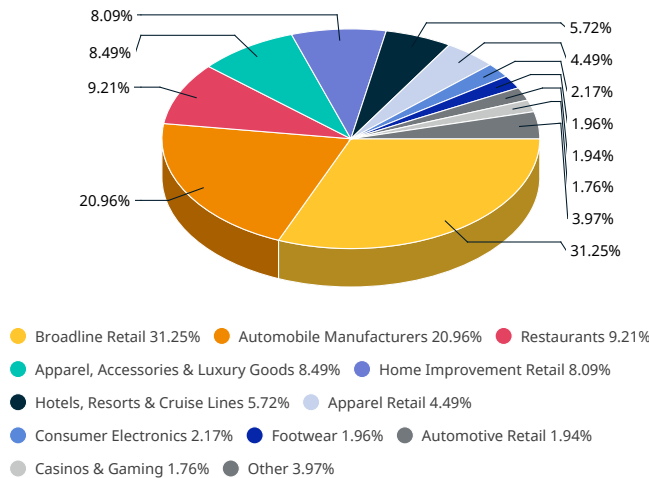
INDEX CHARACTERISTICS

MSCI World Large Cap Cons Discr	
Number of Constituents	65
Mkt Cap (USD Millions)	
Index	5,735,254.58
Largest	1,627,609.82
Smallest	4,190.17
Average	88,234.69
Median	43,615.11

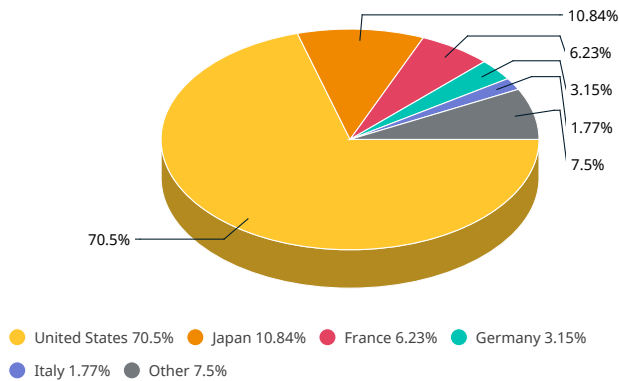
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
AMAZON.COM	US	1,627.61	28.38
TESLA	US	524.37	9.14
HOME DEPOT	US	332.64	5.80
TOYOTA MOTOR CORP	JP	245.16	4.27
LVMH MOET HENNESSY	FR	228.64	3.99
MCDONALD'S CORP	US	198.05	3.45
LOWE'S COS	US	131.12	2.29
BOOKING HOLDINGS	US	120.44	2.10
NIKE B	US	112.30	1.96
TJX COMPANIES	US	107.23	1.87
Total		3,627.56	63.25

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



* Developed Markets 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 World Large Cap Consumer Discretionary Index was launched on Jun 05, 2007. 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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