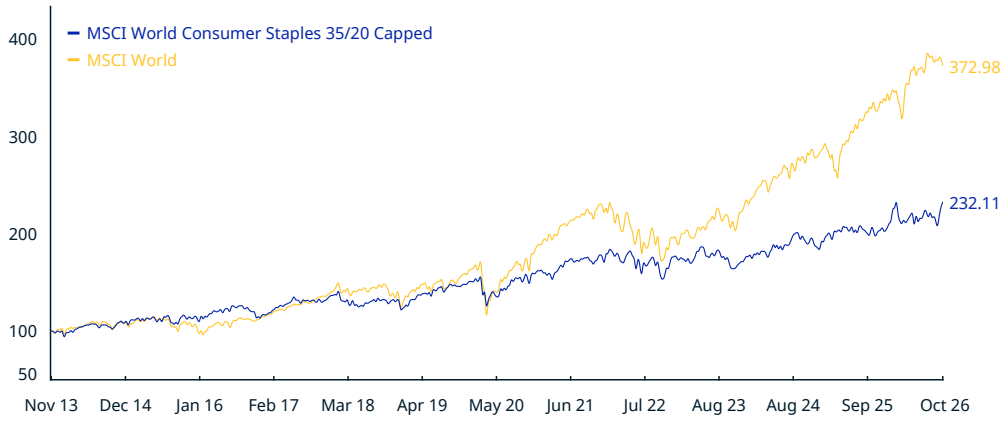
MSCI World Consumer Staples 35/20 Capped Index (USD)

The **MSCI World Consumer Staples 35/20 Capped Index** is based on MSCI World index, its parent index and is designed to measure the performance of the large and mid cap representation across 23 Developed Markets (DM) countries*. All securities in the index are classified in the Consumer Staples sector as per the Global Industry Classification Standard (GICS®). The weight of the largest issuer in the index is constrained to 35% and the weights of all other entities are constrained to a maximum of 20%.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2013 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Consumer Staples 35/20 Capped	MSCI World
2025	8.72	21.09
2024	5.65	18.67
2023	2.31	23.79
2022	-6.13	-18.14
2021	13.06	21.82
2020	7.78	15.90
2019	22.80	27.67
2018	-10.10	-8.71
2017	17.04	22.40
2016	1.64	7.51
2015	6.35	-0.87
2014	7.31	4.94

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI World Consumer Staples 35/20 Capped	10.74	5.31	17.27	14.17	11.99	5.94	6.84	6.73
MSCI World	-0.77	0.58	12.11	10.89	22.28	10.49	12.95	10.71

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Consumer Staples 35/20 Capped	2.51	22.79	20.48	5.19
MSCI World	1.54	22.29	17.38	4.06

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – OCT 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 Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI World Consumer Staples 35/20 Capped	0.59	10.65	3.14	13.08	13.90	12.79	0.59	0.21	0.39	0.43	24.00	2020-01-22—2020-03-23
MSCI World	1.00	0.00	3.18	11.63	14.93	14.86	1.42	0.50	0.73	0.65	34.03	2020-02-12—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 35/20 Capped Index (USD)

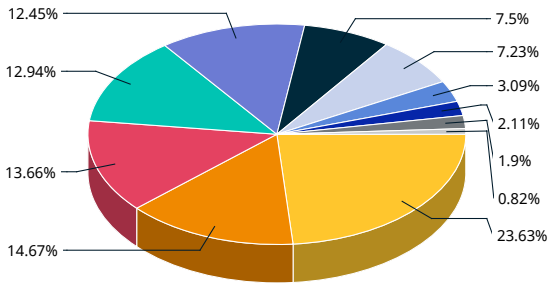
INDEX CHARACTERISTICS

	MSCI World Consumer Staples 35/20 Capped	MSCI World
Number of Constituents	88	1,248
	Weight (%)	
Largest	11.22	5.65
Smallest	0.08	0.00
Average	1.14	0.08
Median	0.44	0.03

TOP 10 CONSTITUENTS

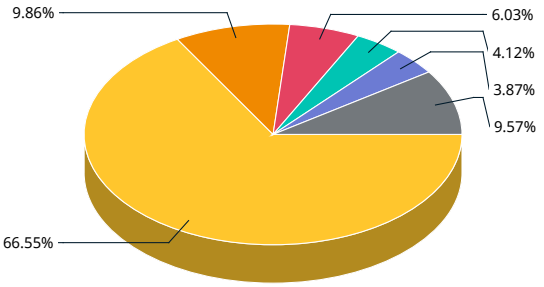
	Country	Index Wt. (%)	Parent Index Wt. (%)
WALMART	US	11.22	0.60
COSTCO WHOLESALE CORP	US	9.32	0.50
PROCTER & GAMBLE CO	US	7.81	0.42
COCA COLA (THE)	US	7.56	0.41
PHILIP MORRIS INTL	US	6.76	0.36
NESTLE	CH	5.51	0.30
PEPSICO	US	3.89	0.21
UNILEVER PLC (GB)	GB	2.92	0.16
ALTRIA GROUP	US	2.71	0.15
BRITISH AMERICAN TOBACCO	GB	2.56	0.14
Total		60.25	3.24

SUB-INDUSTRY WEIGHTS



Consumer Staples Merchandise Retail 23.63%
Soft Drinks & Non-alcoholic Beverages 14.67%
Tobacco 13.66%
Packaged Foods & Meats 12.94%
Household Products 12.45%
Personal Care Products 7.5%
Food Retail 7.23%
Brewers 3.09%
Agricultural Products & Services 2.11%
Distillers & Vintners 1.9%
Food Distributors 0.82%

COUNTRY WEIGHTS



United States 66.55%
United Kingdom 9.86%
Switzerland 6.03%
Japan 4.12%
France 3.87%
Other 9.57%

*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 World Consumer Staples 35/20 Capped Index was launched on May 07, 2020. 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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