

MSCI World Financials Region ESG Leaders Custom Index (USD)

The MSCI World Financials Region ESG Leaders Custom Index is a capitalization weighted index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. MSCI World Financials ESG Leaders Index consists of companies in the Financials sector as per the Global Industry Classification Standard (GICS®). The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a member of the MSCI ESG Leaders Index series. Constituent selection is based on data from MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Financials Region ESG Leaders Custom	MSCI World
2023	15.99	23.79
2022	-10.51	-18.14
2021	24.56	21.82
2020	1.80	15.90
2019	22.16	27.67
2018	-15.97	-8.71
2017	24.07	22.40
2016	9.31	7.51
2015	-3.30	-0.87
2014	2.14	4.94
2013	26.18	26.68

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Financials Region ESG Leaders Custom	-2.79	3.81	15.08	3.84	4.99	7.59	6.35	9.52	
MSCI World	-3.71	3.59	18.39	4.84	5.63	10.46	8.87	11.04	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.78	12.85	11.57	1.55
1.88	21.24	17.91	3.26

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Financials Region ESG Leaders Custom	1.08	7.69	16.86	18.56	21.61	17.89	0.21	0.35	0.35	0.54	42.97	2018-01-25–2020-03-23
MSCI World	1.00	0.00	2.29	17.08	18.17	14.98	0.25	0.53	0.54	0.72	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

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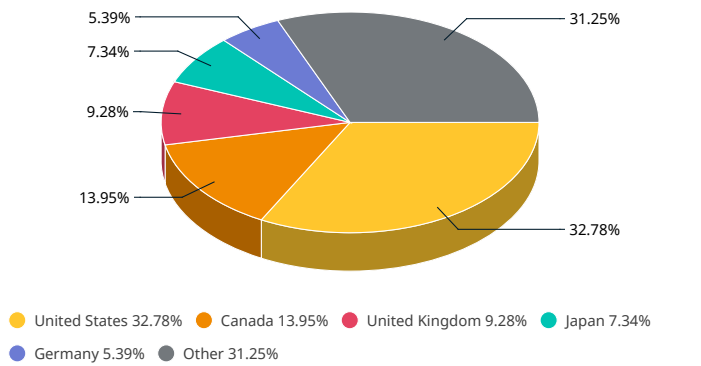
INDEX CHARACTERISTICS

	MSCI World Financials Region ESG Leaders Custom	MSCI World
Number of Constituents	121	1,465
	Weight (%)	
Largest	8.52	4.40
Smallest	0.06	0.00
Average	0.83	0.07
Median	0.45	0.02

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
MASTERCARD A	US	8.52	0.60
HSBC HOLDINGS (GB)	GB	3.76	0.27
AMERICAN EXPRESS	US	3.08	0.22
ROYAL BANK OF CANADA	CA	3.07	0.22
S&P GLOBAL	US	3.04	0.22
BLACKROCK A	US	2.53	0.18
MORGAN STANLEY	US	2.52	0.18
ALLIANZ	DE	2.52	0.18
TORONTO-DOMINION BANK	CA	2.38	0.17
MARSH & MCLENNAN COS	US	2.22	0.16
Total		33.63	2.39

COUNTRY WEIGHTS



The MSCI World Financials Region ESG Leaders Custom Index was launched on Sep 02, 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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