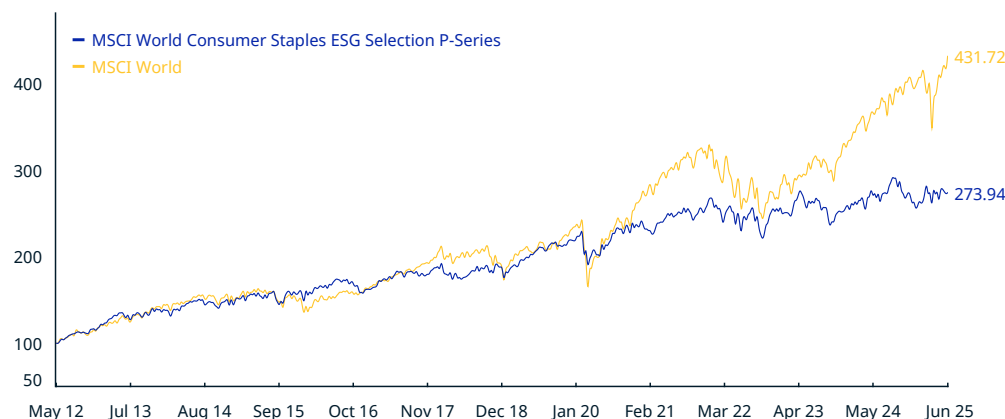


MSCI World Consumer Staples ESG Selection P-Series Index (USD)

The MSCI World Consumer Staples ESG Selection P-Series Index is designed to represent the performance of a set of companies from the MSCI World Consumer Staples Index (the "Parent Index"), that have high Environmental, Social and Governance ("ESG") ratings relative to their sector peers. Securities are weighted in accordance with their free-float adjusted market capitalization.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Consumer Staples ESG Selection P-Series	MSCI World
2024	2.33	18.67
2023	1.22	23.79
2022	-5.09	-18.14
2021	10.78	21.82
2020	9.79	15.90
2019	21.41	27.67
2018	-3.47	-8.71
2017	15.55	22.40
2016	1.17	7.51
2015	8.24	-0.87
2014	5.55	4.94
2013	21.63	26.68

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Consumer Staples ESG Selection P-Series	-1.82	-0.32	3.22	4.22	4.07	5.18	6.11	8.00	
MSCI World	4.32	11.47	16.26	9.47	18.31	14.55	10.66	11.82	

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.90	20.78	18.98	4.69
1.72	23.24	19.73	3.61

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2025)

	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 Consumer Staples ESG Selection P-Series	0.57	10.27	10.30	12.95	13.08	12.05	0.02	0.24	0.38	0.59	24.19	2020-02-14–2020-03-23
MSCI World	1.00	0.00	2.37	15.11	15.86	15.14	0.89	0.76	0.61	0.76	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 ESG Selection P-Series Index (USD)

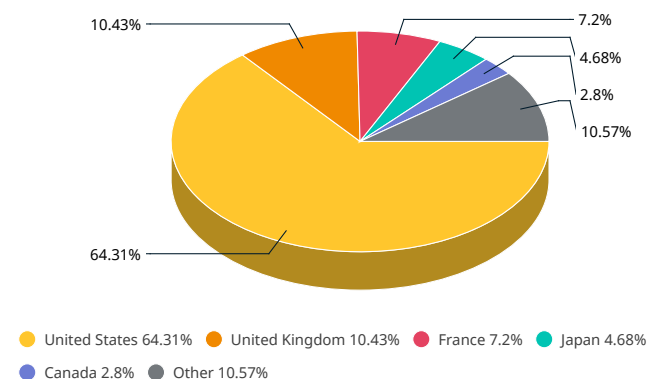
INDEX CHARACTERISTICS

	MSCI World Consumer Staples ESG Selection P-Series	MSCI World
Number of Constituents	62	1,325
	Weight (%)	
Largest	16.55	5.12
Smallest	0.17	0.00
Average	1.61	0.08
Median	0.76	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
PROCTER & GAMBLE CO	US	16.55	0.50
COCA COLA (THE)	US	12.81	0.38
PEPSICO	US	8.02	0.24
UNILEVER PLC (GB)	GB	6.72	0.20
L'OREAL	FR	4.54	0.14
MONDELEZ INTERNATIONAL A	US	3.87	0.12
COLGATE-PALMOLIVE	US	3.10	0.09
DANONE	FR	2.33	0.07
RECKITT BENCKISER GROUP	GB	2.05	0.06
KROGER CO	US	1.99	0.06
Total		61.98	1.86

COUNTRY WEIGHTS



The MSCI World Consumer Staples ESG Selection P-Series 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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