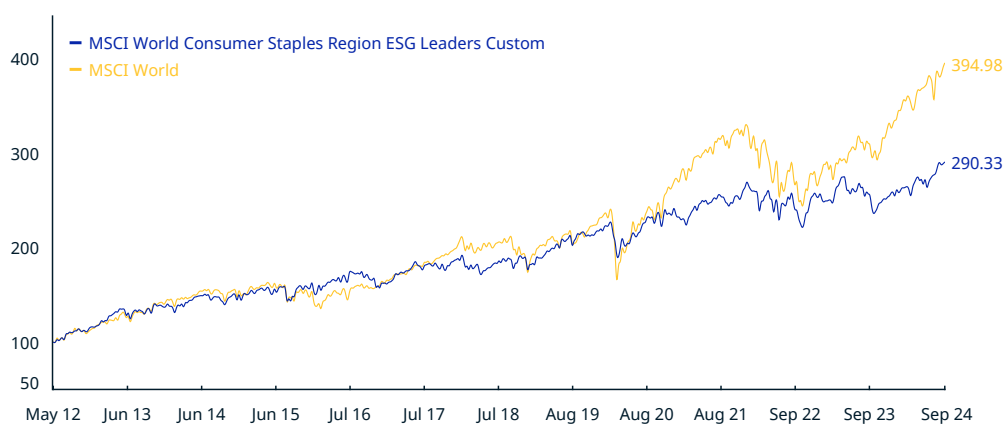


MSCI World Consumer Staples Region ESG Leaders Custom Index (USD)

The MSCI World Consumer Staples 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 Consumer Staples ESG Leaders Index consists of companies in the Consumer Staples 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 – SEP 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI World Consumer Staples Region ESG Leaders Custom | MSCI World |
|------|---|------------|
| 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 (%) (SEP 30, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|---|------|------|-------|-------|------------|-------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 | |
| MSCI World Consumer Staples Region ESG Leaders Custom | 1.07 | 9.40 | 18.67 | 13.03 | 6.16 | 6.03 | 7.27 | 9.02 | |
| MSCI World | 1.83 | 6.36 | 32.43 | 18.86 | 9.08 | 13.04 | 10.07 | 11.77 | |

FUNDAMENTALS (SEP 30, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.64 | 21.21 | 20.00 | 5.12 |
| 1.77 | 22.66 | 18.92 | 3.47 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – SEP 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 Consumer Staples Region ESG Leaders Custom | 0.59 | 10.00 | 3.35 | 13.55 | 13.55 | 11.82 | 0.25 | 0.33 | 0.51 | 0.68 | 24.19 | 2020-02-14–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.31 | 17.01 | 17.76 | 14.97 | 0.40 | 0.65 | 0.60 | 0.77 | 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 Region ESG Leaders Custom Index (USD)

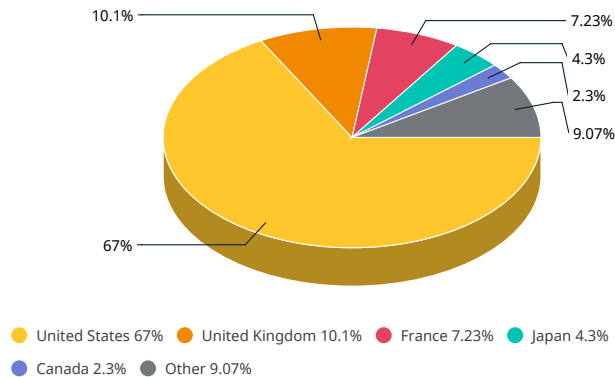
INDEX CHARACTERISTICS

| | MSCI World Consumer Staples Region ESG Leaders Custom | MSCI World |
|-------------------------------|---|------------|
| Number of Constituents | 52 | 1,410 |
| | Weight (%) | |
| Largest | 17.98 | 4.85 |
| Smallest | 0.23 | 0.00 |
| Average | 1.92 | 0.07 |
| Median | 0.73 | 0.03 |

TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) |
|--------------------------|---------|---------------|----------------------|
| PROCTER & GAMBLE CO | US | 17.98 | 0.58 |
| COCA COLA (THE) | US | 12.94 | 0.42 |
| PEPSICO | US | 10.27 | 0.33 |
| UNILEVER PLC (GB) | GB | 7.12 | 0.23 |
| L'OREAL | FR | 4.75 | 0.15 |
| MONDELEZ INTERNATIONAL A | US | 4.35 | 0.14 |
| COLGATE-PALMOLIVE | US | 3.56 | 0.12 |
| TARGET CORP | US | 3.17 | 0.10 |
| KIMBERLY-CLARK CORP | US | 2.11 | 0.07 |
| DANONE | FR | 2.07 | 0.07 |
| Total | | 68.32 | 2.22 |

COUNTRY WEIGHTS



The MSCI World Consumer Staples 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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