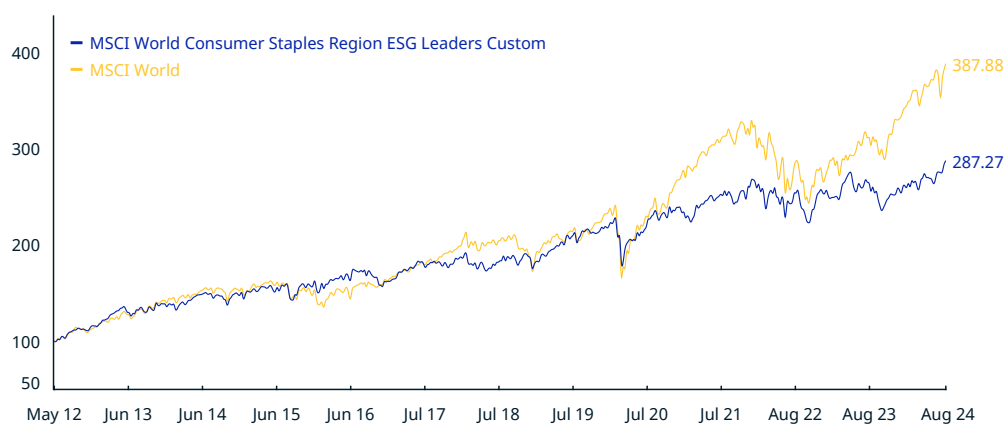


MSCI World Consumer Staples Region ESG Leaders Custom Index (USD)

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 – AUG 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 (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Consumer Staples Region ESG Leaders Custom	4.90	6.21	11.18	11.83	4.24	6.00	6.85	8.99	
MSCI World	2.64	6.58	24.43	16.72	6.90	13.11	9.57	11.69	

FUNDAMENTALS (AUG 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.63	21.13	19.97	5.11
1.78	22.33	18.77	3.43

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – AUG 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	10.04	3.32	13.83	13.55	11.87	0.13	0.33	0.48	0.68	24.19	2020-02-14–2020-03-23
MSCI World	1.00	0.00	2.25	17.24	17.76	15.01	0.28	0.66	0.58	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 Region ESG Leaders Custom Index (USD)

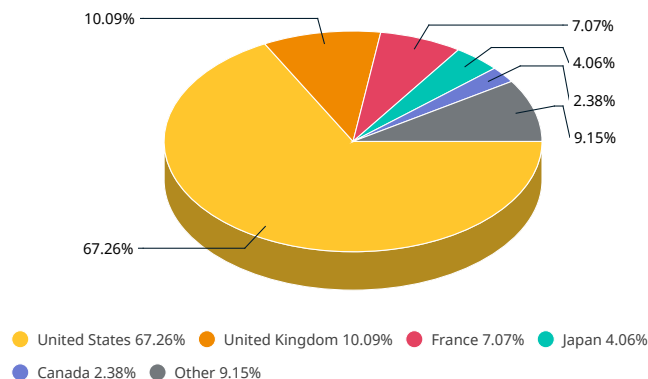
INDEX CHARACTERISTICS

	MSCI World Consumer Staples Region ESG Leaders Custom	MSCI World
Number of Constituents	52	1,429
	Weight (%)	
Largest	17.88	4.87
Smallest	0.24	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	17.88	0.58
COCA COLA (THE)	US	13.15	0.43
PEPSICO	US	10.53	0.34
UNILEVER PLC (GB)	GB	7.16	0.23
L'OREAL	FR	4.68	0.15
MONDELEZ INTERNATIONAL A	US	4.28	0.14
COLGATE-PALMOLIVE	US	3.69	0.12
TARGET CORP	US	3.14	0.10
KIMBERLY-CLARK CORP	US	2.16	0.07
DANONE	FR	1.98	0.06
Total		68.66	2.25

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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

