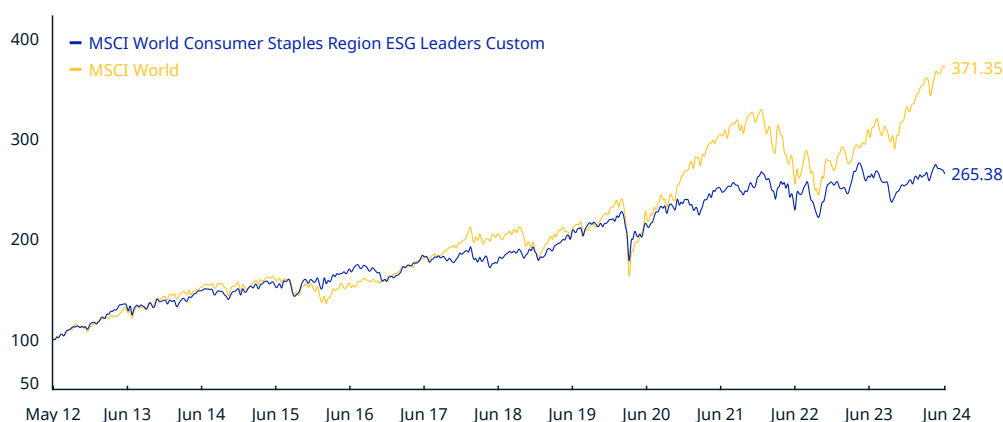


MSCI World Consumer Staples Region ESG Leaders Custom Index (USD)

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 – JUN 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 (%) (JUN 28, 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	-1.88	-0.95	0.77	3.32	2.40	5.21	5.87	8.41	
MSCI World	2.03	2.63	20.19	11.75	6.86	11.78	9.16	11.47	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.80	19.66	18.79	4.86
1.80	22.07	18.57	3.42

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 28, 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	0.58	10.07	3.32	13.51	13.40	11.84	0.02	0.28	0.41	0.64	24.19	2020-02-14–2020-03-23
MSCI World	1.00	0.00	2.25	17.23	17.80	15.03	0.30	0.60	0.56	0.75	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)

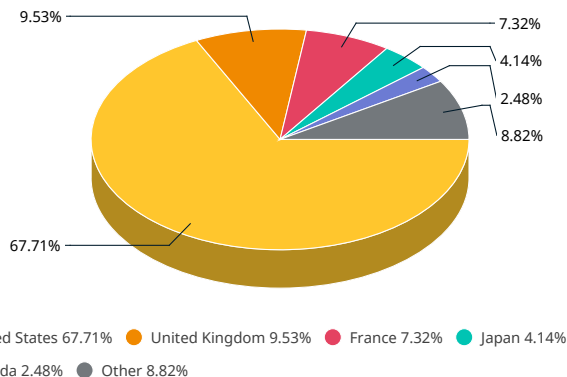
INDEX CHARACTERISTICS

	MSCI World Consumer Staples Region ESG Leaders Custom	MSCI World
Number of Constituents	52	1,430
	Weight (%)	
Largest	18.56	4.77
Smallest	0.23	0.00
Average	1.92	0.07
Median	0.73	0.02

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
PROCTER & GAMBLE CO	US	18.56	0.59
COCA COLA (THE)	US	12.47	0.39
PEPSICO	US	10.84	0.34
UNILEVER PLC (GB)	GB	6.58	0.21
L'OREAL	FR	5.06	0.16
MONDELEZ INTERNATIONAL A	US	4.21	0.13
COLGATE-PALMOLIVE	US	3.63	0.11
TARGET CORP	US	3.27	0.10
KIMBERLY-CLARK CORP	US	2.23	0.07
ALIMENTATION COUCHE	CA	2.06	0.07
Total		68.91	2.18

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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