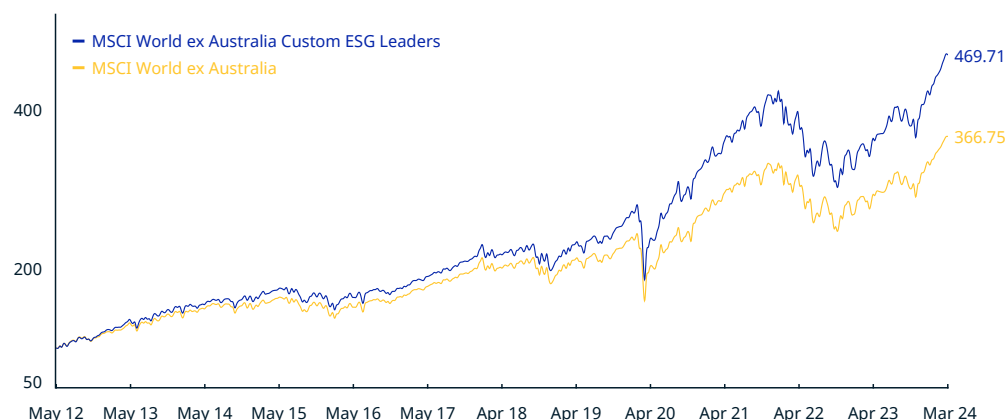# MSCI World ex Australia Custom ESG Leaders Index (USD)

The MSCI World ex Australia Custom ESG Leaders Index is based on the MSCI World ex Australia Index, which captures large and mid cap companies in 22 Developed Markets (DM) Countries*. The Index aims to represent the performance of companies that are consistent with specific values and climate change-based criteria. The Index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers.

For a complete description of the index methodology, please see Index methodology - MSCI.

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

— MSCI World ex Australia Custom ESG Leaders
— MSCI World ex Australia

469.71
366.75

ANNUAL PERFORMANCE (%)

Year	MSCI World ex Australia Custom ESG Leaders	MSCI World ex Australia
2023	29.60	24.00
2022	-22.22	-18.40
2021	27.14	22.09
2020	25.95	16.06
2019	31.76	27.78
2018	-7.26	-8.63
2017	23.63	22.47
2016	5.81	7.40
2015	1.38	-0.61
2014	7.04	5.20
2013	30.90	27.56

INDEX PERFORMANCE — NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World ex Australia Custom ESG Leaders	3.45	10.13	29.09	10.13	10.63	15.84	11.80	13.96
MSCI World ex Australia	3.22	9.05	25.38	9.05	8.67	12.17	9.52	11.61

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 29, 2024)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI World ex Australia Custom ESG Leaders	1.01	2.07	17.04	18.17	18.55	15.21	0.51	0.78	0.72	0.89	32.87	2020-02-19—2020-03-23
MSCI World ex Australia	1.00	0.00	2.31	17.01	18.01	14.87	0.42	0.62	0.59	0.76	33.79	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
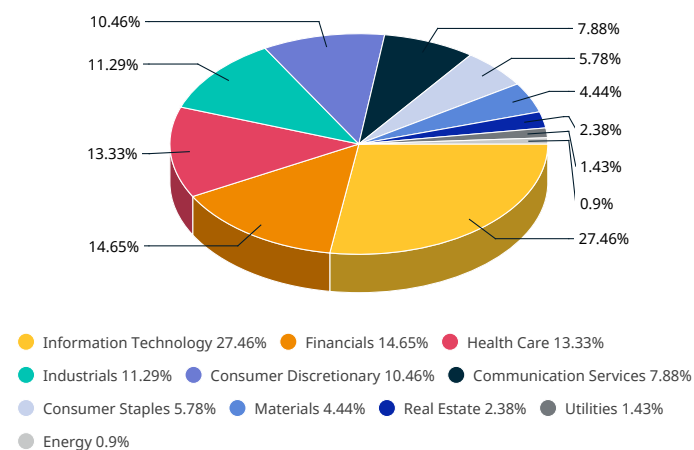
MSCI World ex Australia Custom ESG Leaders Index (USD)

INDEX CHARACTERISTICS

	MSCI World ex Australia Custom ESG Leaders	MSCI World ex Australia
Number of Constituents	661	1,407
Weight (%)		
Largest	9.43	4.66
Smallest	0.00	0.00
Average	0.15	0.07
Median	0.06	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	US	9.43	4.66	Info Tech
NVIDIA	US	7.09	3.50	Info Tech
ALPHABET A	US	2.84	1.40	Comm Srvcs
ALPHABET C	US	2.49	1.23	Comm Srvcs
LILLY (ELI) & COMPANY	US	1.99	0.98	Health Care
TESLA	US	1.60	0.79	Cons Discr
VISA A	US	1.40	0.69	Financials
NOVO NORDISK B	DK	1.32	0.65	Health Care
MASTERCARD A	US	1.28	0.63	Financials
ASML HLDG	NL	1.23	0.61	Info Tech
Total		30.67	15.16	

SECTOR WEIGHTS

- Information Technology 27.46%
- Financials 14.65%
- Health Care 13.33%
- Industrials 11.29%
- Consumer Discretionary 10.46%
- Communication Services 7.88%
- Consumer Staples 5.78%
- Materials 4.44%
- Real Estate 2.38%
- Utilities 1.43%
- Energy 0.9%

COUNTRY WEIGHTS

- United States 72.99%
- Japan 7.33%
- United Kingdom 3.63%
- Canada 2.73%
- France 2.71%
- Other 10.62%
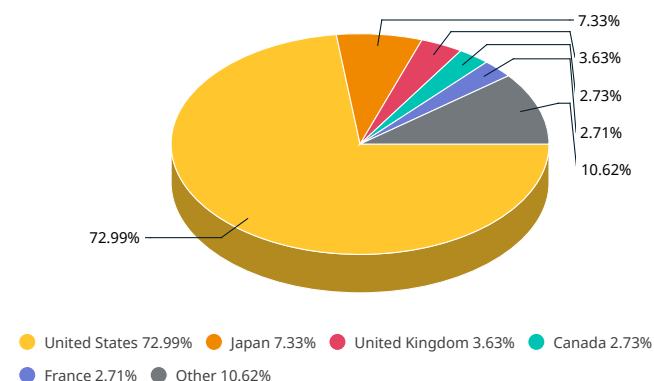
* Developed Markets countries include: Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World ex Australia Custom ESG Leaders Index was launched on Apr 06, 2021. 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.