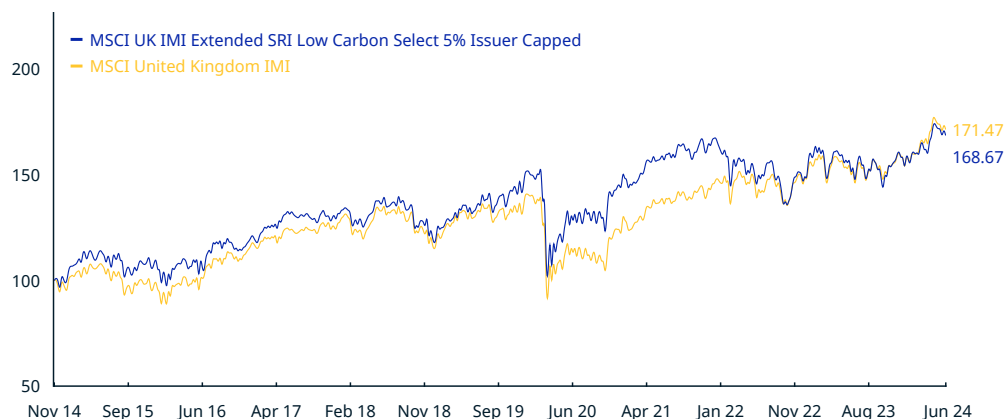


MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (GBP)

The MSCI United Kingdom IMI Extended SRI Low Carbon Select 5% Issuer Capped Index captures large, mid and small-cap stocks of the UK equity markets. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (NOV 2014 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI United Kingdom IMI
2023	7.69	7.96
2022	-10.89	1.61
2021	15.78	18.66
2020	-3.90	-11.78
2019	24.60	18.41
2018	-10.00	-9.76
2017	12.41	12.99
2016	9.69	17.41
2015	7.88	0.01

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	-1.74	2.42	10.29	5.21	2.29	4.31	na	5.60	
MSCI United Kingdom IMI	-1.33	3.37	13.25	7.28	7.89	5.19	na	5.78	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.39	13.70	12.00	1.82
3.74	12.54	11.41	1.82

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014 (%)	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period YYYY-MM-DD	
MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	1.01	4.62	20.54	13.21	15.71	na	0.03	0.23	na	0.38	33.50	2019-12-27–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	3.41	10.93	14.36	na	0.50	0.30	na	0.42	35.23	2020-01-17–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (GBP)

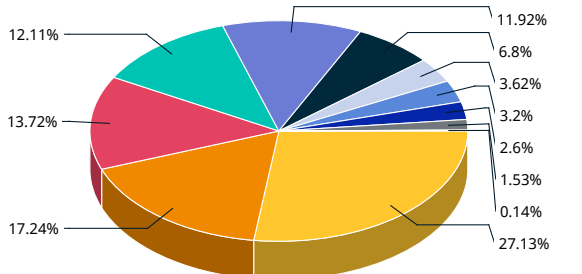
INDEX CHARACTERISTICS

	MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI United Kingdom IMI
Number of Constituents	153	308
	Weight (%)	
Largest	5.43	8.46
Smallest	0.02	0.01
Average	0.65	0.32
Median	0.28	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
RELX (GB)	5.43	3.02	Industrials
UNILEVER PLC (GB)	5.25	4.81	Cons Staples
ASTRAZENECA	5.17	8.46	Health Care
HSBC HOLDINGS (GB)	5.07	5.70	Financials
GSK	4.50	2.80	Health Care
COMPASS GROUP	3.91	1.62	Cons Discr
LLOYDS BANKING GROUP	3.69	1.53	Financials
ANGLO AMERICAN	3.38	1.40	Materials
BARCLAYS	3.34	1.39	Financials
RECKITT BENCKISER GROUP	3.22	1.34	Cons Staples
Total	42.96	32.06	

SECTOR WEIGHTS



- Financials 27.13%
- Industrials 17.24%
- Consumer Staples 13.72%
- Consumer Discretionary 12.11%
- Health Care 11.92%
- Materials 6.8%
- Communication Services 3.62%
- Real Estate 3.2%
- Information Technology 2.6%
- Utilities 1.53%
- Energy 0.14%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 2020. 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.



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