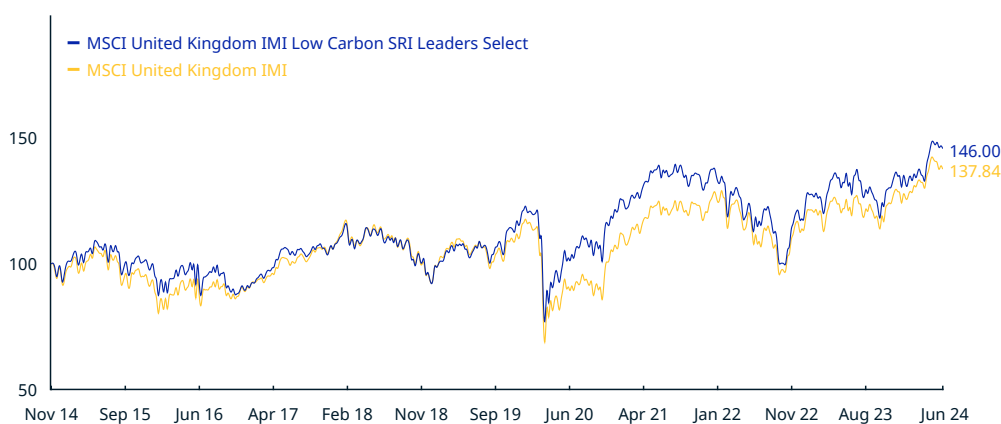


MSCI United Kingdom IMI Low Carbon SRI Leaders Select Index (USD)

The MSCI United Kingdom IMI Low Carbon SRI Leaders Select Index is based on the MSCI United Kingdom IMI, its parent index, and includes large, mid and small-cap securities of the United Kingdom 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. The Index aims to represent the larger liquid segment of securities in the eligible equity universe above the defined size thresholds. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 18% in accordance with the MSCI Capped Indexes methodology.

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

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



ANNUAL PERFORMANCE (%)

| Year | MSCI United Kingdom IMI Low Carbon SRI Leaders Select | MSCI United Kingdom IMI |
|------|---|-------------------------|
| 2023 | 15.94 | 14.41 |
| 2022 | -14.43 | -9.76 |
| 2021 | 13.00 | 17.57 |
| 2020 | -0.68 | -8.97 |
| 2019 | 28.99 | 23.16 |
| 2018 | -14.57 | -15.04 |
| 2017 | 21.79 | 23.70 |
| 2016 | -7.29 | -1.57 |
| 2015 | 0.42 | -5.46 |

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 United Kingdom IMI Low Carbon SRI Leaders Select | -0.92 | 6.12 | 10.52 | 7.04 | 2.65 | 6.36 | na | 4.02 | |
| MSCI United Kingdom IMI | -2.04 | 3.44 | 12.60 | 6.38 | 4.75 | 5.05 | na | 3.40 | |

FUNDAMENTALS (JUN 28, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.42 | 14.66 | 12.89 | 2.28 |
| 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 United Kingdom IMI Low Carbon SRI Leaders Select | 0.96 | 4.13 | 19.49 | 17.65 | 19.20 | na | 0.06 | 0.31 | na | 0.22 | 40.12 | 2019-12-16–2020-03-23 |
| MSCI United Kingdom IMI | 1.00 | 0.00 | 3.41 | 16.80 | 19.44 | na | 0.18 | 0.24 | na | 0.19 | 43.19 | 2019-12-16–2020-03-23 |

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 United Kingdom IMI Low Carbon SRI Leaders Select Index (USD)

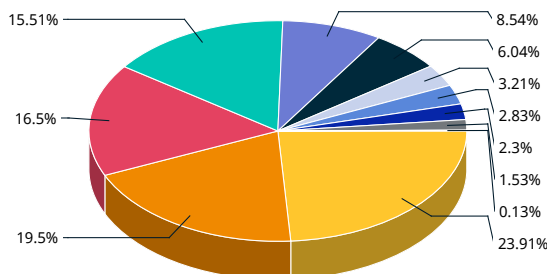
INDEX CHARACTERISTICS

| | MSCI United Kingdom IMI Low Carbon SRI Leaders Select | MSCI United Kingdom IMI |
|-------------------------------|---|-------------------------|
| Number of Constituents | 133 | 308 |
| | Weight (%) | |
| Largest | 18.05 | 8.46 |
| Smallest | 0.04 | 0.01 |
| Average | 0.75 | 0.32 |
| Median | 0.27 | 0.06 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|---------------|----------------------|--------------|
| ASTRAZENECA | 18.05 | 8.46 | Health Care |
| HSBC HOLDINGS (GB) | 12.17 | 5.70 | Financials |
| UNILEVER PLC (GB) | 10.26 | 4.81 | Cons Staples |
| RELX (GB) | 6.44 | 3.02 | Industrials |
| ANGLO AMERICAN | 3.00 | 1.40 | Materials |
| RECKITT BENCKISER GROUP | 2.85 | 1.34 | Cons Staples |
| 3I GROUP | 2.81 | 1.32 | Financials |
| ASHTREAD GROUP | 2.18 | 1.02 | Industrials |
| PRUDENTIAL | 1.86 | 0.87 | Financials |
| INTERCONTINENTAL HOTELS | 1.28 | 0.60 | Cons Discr |
| Total | 60.89 | 28.53 | |

SECTOR WEIGHTS



- Financials 23.91%
- Health Care 19.5%
- Consumer Staples 16.5%
- Industrials 15.51%
- Consumer Discretionary 8.54%
- Materials 6.04%
- Communication Services 3.21%
- Real Estate 2.83%
- Information Technology 2.3%
- Utilities 1.53%
- Energy 0.13%

The MSCI United Kingdom IMI Low Carbon SRI Leaders Select Index was launched on Sep 09, 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.

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.

