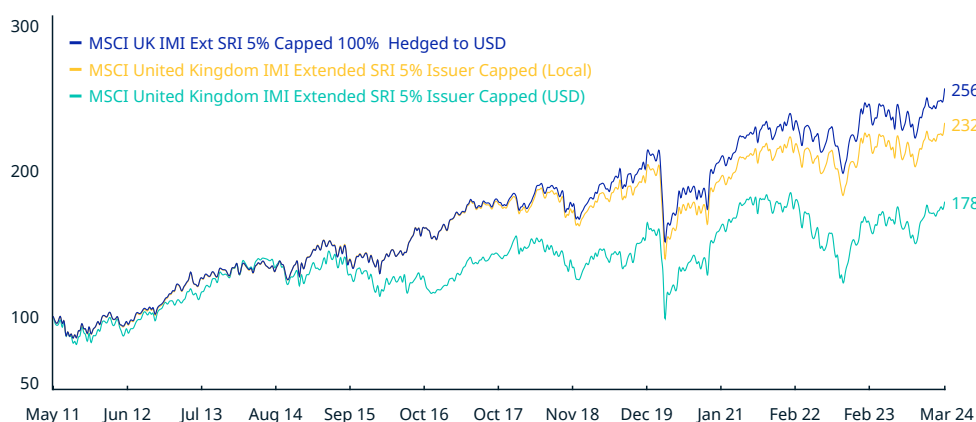


MSCI UK IMI Extended SRI 5% Capped 100% Hedged to USD Index (USD)

The MSCI UK IMI Extended SRI 5% Capped 100% Hedged to USD Index represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI UK IMI Extended SRI Index, to the USD, the "home" currency for the hedged index. The index is 100% hedged to the USD by selling the GBP forward at the one-month Forward rate. The Index is a benchmark for investors seeking exposure to UK companies with strong sustainability profiles while avoiding products whose social or environmental impact is considered to be negative by values investors. The index is a capped version that limits company concentration by constraining the maximum weight of a company to 5%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2011 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Ext SRI 5% Capped 100% Hedged to USD	MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (Local)	MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (USD)
2023	12.03	10.81	17.43
2022	-5.69	-7.18	-17.56
2021	15.27	14.89	13.84
2020	-2.83	-4.55	-1.51
2019	25.87	23.34	28.30
2018	-8.59	-10.12	-15.38
2017	14.15	13.06	23.77
2016	13.23	12.84	-5.40
2015	5.04	5.22	-0.54
2014	0.81	0.99	-4.92
2013	24.06	24.70	27.06
2012	17.13	16.59	21.95

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2011
MSCI UK IMI Ext SRI 5% Capped 100% Hedged to USD	4.23	2.63	8.17	2.63	6.13	6.78	6.83	7.61
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (Local)	4.22	2.57	7.20	2.57	5.05	5.43	5.83	6.80
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (USD)	4.08	1.64	9.52	1.64	2.00	4.78	2.93	4.62

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – MAR 29, 2024)

	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1,2}			Since May 31, 2011	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI UK IMI Ext SRI 5% Capped 100% Hedged to USD	13.46	15.45	12.91	0.32	0.37	0.46	0.54	30.58	2019-12-27–2020-03-23
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (Local)	13.43	15.49	12.94	0.24	0.29	0.39	0.48	33.36	2019-12-27–2020-03-23
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (USD)	19.61	21.05	17.49	0.06	0.23	0.17	0.28	42.08	2019-12-16–2020-03-23

¹ Based on monthly net returns data

² Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI UK IMI Extended SRI 5% Capped 100% Hedged to USD Index was launched on May 12, 2016. 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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