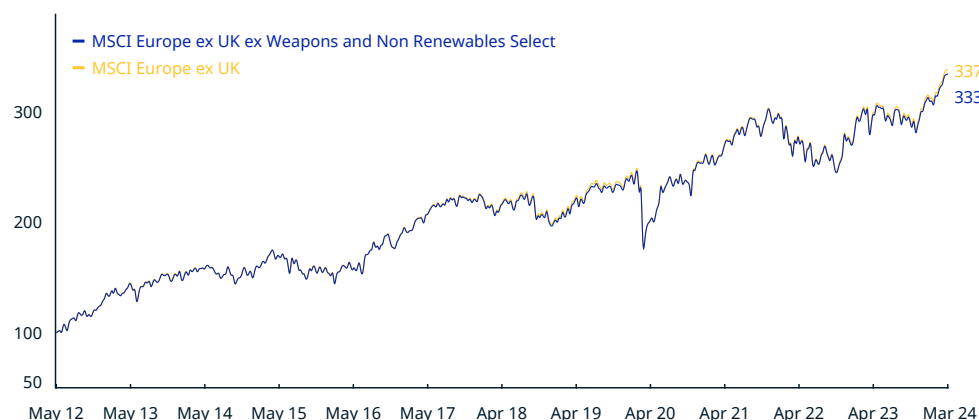


MSCI Europe ex UK ex Weapons and Non Renewables Select Index (GBP)

The MSCI Europe ex UK ex Weapons and Non Renewables Select Index is based on the MSCI Europe ex UK Index, its parent index, and includes large and mid cap stocks across 14 Developed Markets (DM) countries*. The index excludes companies from the parent index that have involvement with controversial weapons, nuclear weapons, thermal coal, oil sands and Arctic oil. 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 (GBP) (MAY 2012 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex UK ex Weapons and Non Renewables Select	MSCI Europe ex UK
2023	14.62	14.83
2022	-7.96	-7.62
2021	16.93	16.73
2020	8.07	7.49
2019	19.81	19.99
2018	-10.27	-9.87
2017	15.71	15.84
2016	18.68	18.62
2015	4.75	5.11
2014	-0.23	-0.73
2013	24.89	25.28

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Europe ex UK ex Weapons and Non Renewables Select	3.49	6.44	12.10	6.44	8.59	9.57	7.82	10.72
MSCI Europe ex UK	3.67	6.83	12.65	6.83	8.87	9.58	7.92	10.82

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.98	16.07	14.48	2.17
2.93	16.24	14.63	2.20

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Europe ex UK ex Weapons and Non Renewables Select	0.99	0.36	3.58	12.58	14.29	12.70	0.53	0.60	0.58	0.79	27.35	2020-02-19–2020-03-16
MSCI Europe ex UK	1.00	0.00	3.53	12.57	14.45	12.82	0.56	0.60	0.58	0.80	27.69	2020-02-12–2020-03-16

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 Europe ex UK ex Weapons and Non Renewables Select Index (GBP)

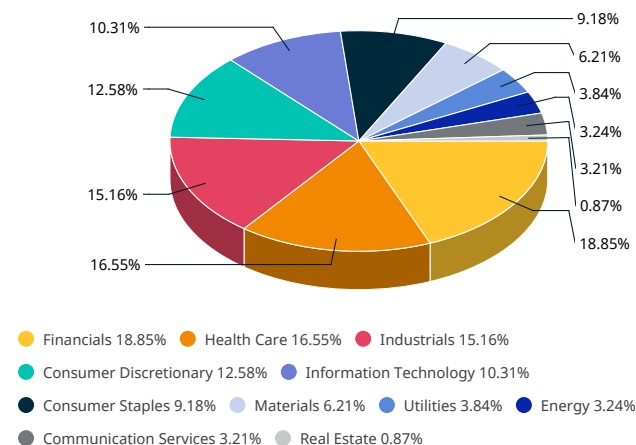
INDEX CHARACTERISTICS

	MSCI Europe ex UK ex Weapons and Non Renewables Select	MSCI Europe ex UK
Number of Constituents	333	338
	Weight (%)	
Largest	4.99	4.86
Smallest	0.02	0.02
Average	0.30	0.30
Median	0.13	0.13

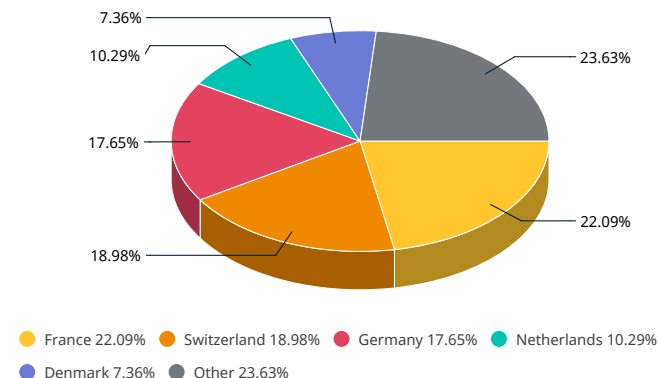
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVO NORDISK B	DK	4.99	4.86	Health Care
ASML HLDG	NL	4.65	4.53	Info Tech
NESTLE	CH	3.40	3.31	Cons Staples
LVMH MOET HENNESSY	FR	2.98	2.90	Cons Discr
SAP	DE	2.44	2.38	Info Tech
NOVARTIS	CH	2.38	2.32	Health Care
ROCHE HOLDING GENUSS	CH	2.15	2.09	Health Care
TOTALENERGIES	FR	1.78	1.74	Energy
SIEMENS	DE	1.74	1.70	Industrials
SCHNEIDER ELECTRIC	FR	1.48	1.44	Industrials
Total		27.98	27.27	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden and Switzerland.

The MSCI Europe ex UK ex Weapons and Non Renewables 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

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