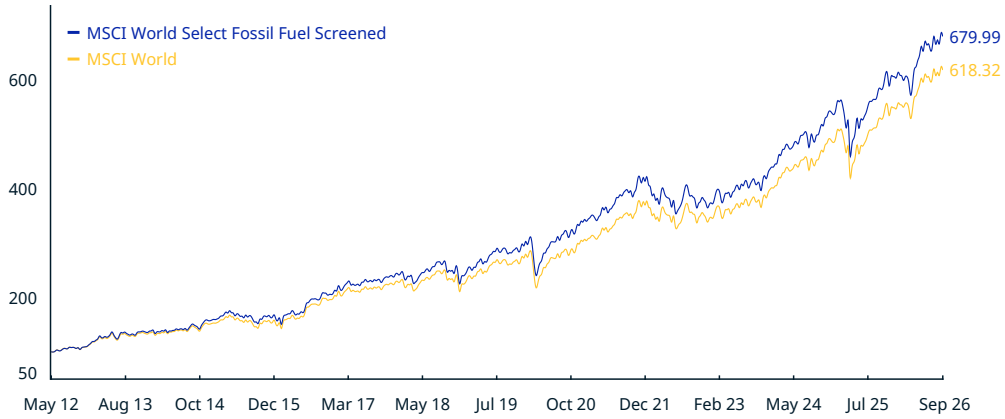
MSCI World Select Fossil Fuel Screened Index (GBP)

The MSCI World Select Fossil Fuel Screened Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index aims to represent the performance of a free float adjusted market capitalization weighted investment strategy that excludes companies from the MSCI World Index that fail to comply with the United Nations Global Compact principles or are associated with controversial weapons, nuclear weapons, civilian firearms, tobacco, thermal coal, oil sands, exploration and production of oil and gas or have evidence of owning fossil fuel reserves.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (GBP) (MAY 2012 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select Fossil Fuel Screened	MSCI World
2025	12.56	12.75
2024	21.96	20.79
2023	18.99	16.81
2022	-11.40	-7.83
2021	22.85	22.94
2020	16.06	12.32
2019	24.33	22.74
2018	-2.30	-3.04
2017	13.36	11.80
2016	26.40	28.24
2015	6.91	4.87
2014	13.61	11.46
2013	26.28	24.32

INDEX PERFORMANCE — NET RETURNS (%) (SEP 30, 2026)

					ANNUALIZED				FUNDAMENTALS (SEP 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Select Fossil Fuel Screened	1.11	1.90	16.41	12.76	18.53	11.88	13.07	14.30	1.43	23.09	18.17	4.37
MSCI World	0.85	1.79	16.78	13.15	18.02	12.22	12.56	13.54	1.52	22.69	17.92	4.10

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – SEP 30, 2026)

				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 Select Fossil Fuel Screened	1.02	1.22	3.92	11.63	12.20	12.24	1.14	0.69	0.91	1.09	25.36	2020-02-20—2020-03-16
MSCI World	1.00	0.00	3.18	10.81	11.47	11.92	1.18	0.76	0.89	1.05	26.07	2020-02-20—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 World Select Fossil Fuel Screened Index (GBP)

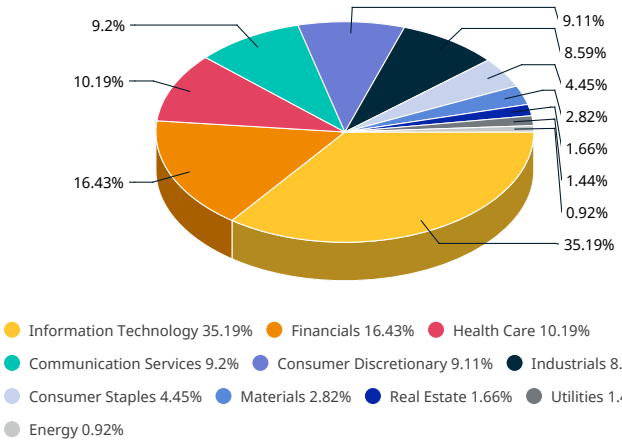
INDEX CHARACTERISTICS

	MSCI World Select Fossil Fuel Screened	MSCI World
Number of Constituents	1,119	1,249
	Weight (%)	
Largest	6.43	5.81
Smallest	0.00	0.00
Average	0.09	0.08
Median	0.03	0.03

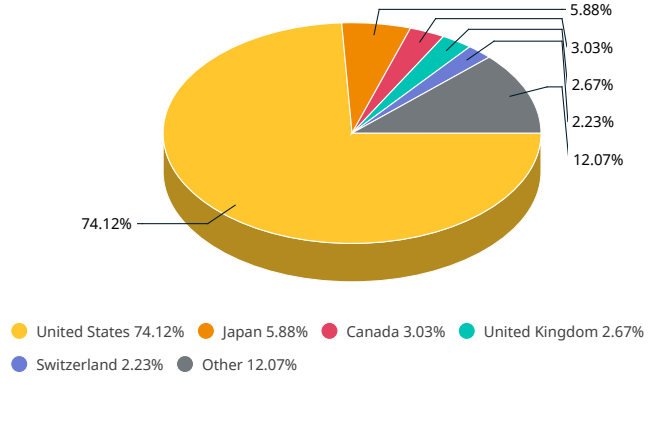
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.43	5.81	Info Tech
APPLE	5.99	5.41	Info Tech
MICROSOFT CORP	4.43	4.00	Info Tech
AMAZON.COM	2.95	2.67	Cons Discr
ALPHABET A	2.47	2.23	Comm Srvcs
ALPHABET C	1.95	1.76	Comm Srvcs
META PLATFORMS A	1.95	1.76	Comm Srvcs
BROADCOM	1.94	1.76	Info Tech
MICRON TECHNOLOGY	1.47	1.33	Info Tech
TESLA	1.24	1.12	Cons Discr
Total	30.85	27.85	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Australia, 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 Select Fossil Fuel Screened Index was launched on Sep 21, 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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