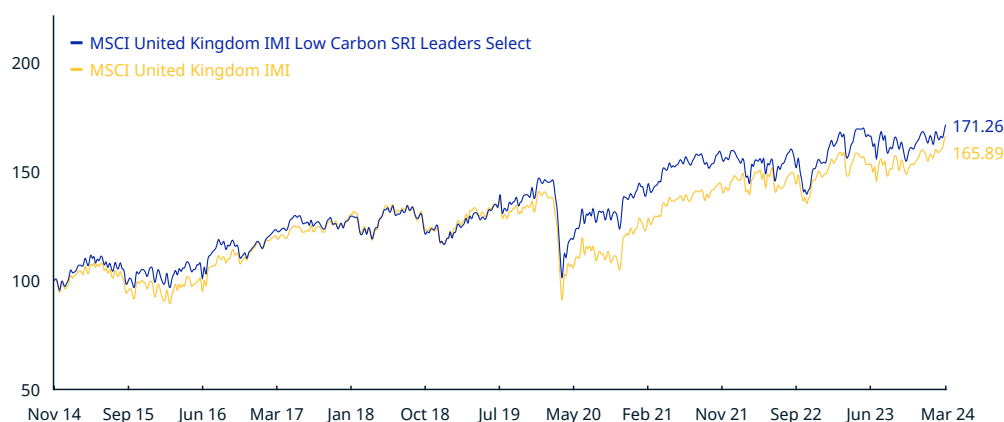


MSCI United Kingdom IMI Low Carbon SRI Leaders Select Index (GBP)

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 (GBP) (NOV 2014 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI United Kingdom IMI Low Carbon SRI Leaders Select	MSCI United Kingdom IMI
2023	9.40	7.96
2022	-3.65	1.61
2021	14.04	18.66
2020	-3.74	-11.78
2019	24.01	18.41
2018	-9.26	-9.76
2017	11.24	12.99
2016	10.59	17.41
2015	6.23	0.01

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI United Kingdom IMI Low Carbon SRI Leaders Select	4.17	1.79	5.85	1.79	5.65	6.25	na	5.92		3.66	13.77	12.58	2.02
MSCI United Kingdom IMI	4.73	3.79	8.77	3.79	8.64	5.15	na	5.56		3.81	12.39	11.39	1.80

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAR 29, 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	0.93	4.17	23.21	11.93	14.15	na	0.32	0.39	na	0.44	31.11	2019-12-27–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.43	11.00	14.47	na	0.59	0.31	na	0.41	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 United Kingdom IMI Low Carbon SRI Leaders Select Index (GBP)

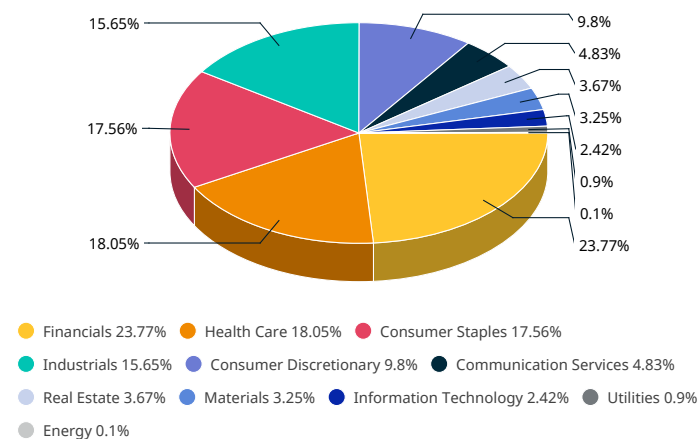
INDEX CHARACTERISTICS

	MSCI United Kingdom IMI Low Carbon SRI Leaders Select	MSCI United Kingdom IMI
Number of Constituents	120	316
	Weight (%)	
Largest	17.36	7.56
Smallest	0.05	0.01
Average	0.83	0.32
Median	0.28	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	17.36	7.33	Health Care
HSBC HOLDINGS (GB)	12.44	5.25	Financials
UNILEVER PLC (GB)	10.42	4.40	Cons Staples
RELX (GB)	6.77	2.86	Industrials
RECKITT BENCKISER GROUP	3.38	1.43	Cons Staples
3I GROUP	2.87	1.21	Financials
ASSTEAD GROUP	2.59	1.09	Industrials
PRUDENTIAL	2.14	0.90	Financials
VODAFONE GROUP	1.70	0.72	Comm Svcs
LEGAL & GENERAL GROUP	1.60	0.67	Financials
Total	61.26	25.86	

SECTOR WEIGHTS



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

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