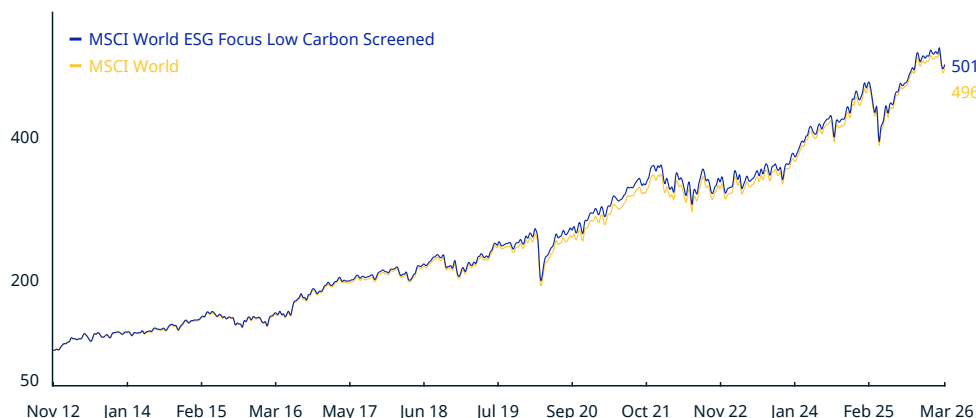


# MSCI World ESG Focus Low Carbon Screened Index (GBP)

The MSCI World ESG Focus Low Carbon 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 is designed to maximize its exposure to positive environmental, social and governance (ESG) factors while minimizing the carbon exposure and targeting risk and return characteristics similar to those of the MSCI World Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (NOV 2012 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Focus Low Carbon Screened	MSCI World
2025	12.42	12.75
2024	20.44	20.79
2023	16.14	16.81
2022	-8.82	-7.83
2021	22.76	22.94
2020	13.74	12.32
2019	24.06	22.74
2018	-2.80	-3.04
2017	11.93	11.80
2016	28.36	28.24
2015	4.93	4.87
2014	11.77	11.46
2013	25.09	24.32

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Focus Low Carbon Screened	-4.65	-1.98	16.21	-1.98	13.77	10.64	12.76	12.85	
MSCI World	-4.54	-1.65	16.38	-1.65	14.29	11.27	12.77	12.76	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.72	22.34	17.91	3.73
1.68	22.70	18.25	3.71

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Focus Low Carbon Screened	1.00	0.67	27.63	10.38	11.55	12.00	0.85	0.66	0.91	0.98	25.44	2020-02-20–2020-03-16
MSCI World	1.00	0.00	2.30	10.30	11.40	11.96	0.91	0.72	0.92	0.98	26.07	2020-02-20–2020-03-16

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI World ESG Focus Low Carbon Screened Index (GBP)

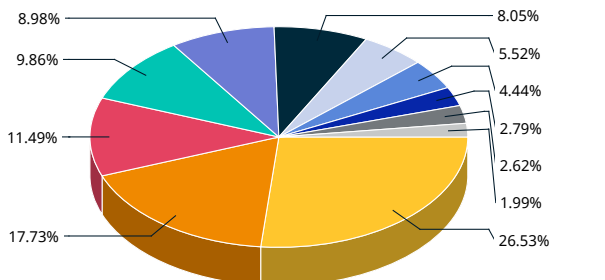
## INDEX CHARACTERISTICS

	MSCI World ESG Focus Low Carbon Screened	MSCI World
<b>Number of Constituents</b>	445	1,311
	Weight (%)	
<b>Largest</b>	5.33	5.32
<b>Smallest</b>	0.08	0.00
<b>Average</b>	0.22	0.08
<b>Median</b>	0.13	0.03

## TOP 10 CONSTITUENTS

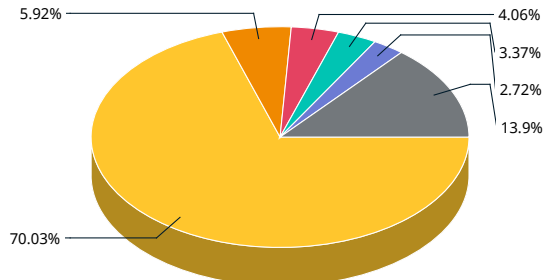
	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.33	5.32	Info Tech
APPLE	4.61	4.69	Info Tech
MICROSOFT CORP	3.21	3.28	Info Tech
ALPHABET C	3.09	1.75	Comm Svcs
AMAZON.COM	2.44	2.52	Cons Discr
BROADCOM	1.77	1.75	Info Tech
META PLATFORMS A	1.45	1.57	Comm Svcs
TESLA	1.33	1.32	Cons Discr
LILLY (ELI) & COMPANY	0.92	0.93	Health Care
JPMORGAN CHASE & CO	0.91	1.01	Financials
<b>Total</b>	<b>25.07</b>	<b>24.14</b>	

## SECTOR WEIGHTS



- Information Technology 26.53%
- Financials 17.73%
- Industrials 11.49%
- Health Care 9.86%
- Consumer Discretionary 8.98%
- Communication Services 8.05%
- Consumer Staples 5.52%
- Energy 4.44%
- Materials 2.79%
- Utilities 2.62%
- Real Estate 1.99%

## COUNTRY WEIGHTS



- United States 70.03%
- Japan 5.92%
- Canada 4.06%
- United Kingdom 3.37%
- Switzerland 2.72%
- Other 13.9%

\* 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 ESG Focus Low Carbon Screened Index was launched on Dec 05, 2018. 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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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