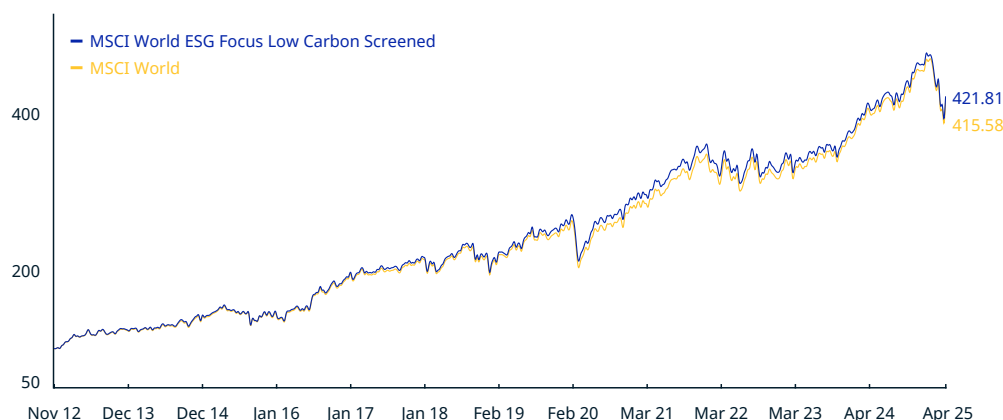


MSCI World ESG Focus Low Carbon Screened Index (GBP)

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 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Focus Low Carbon Screened	MSCI World
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 (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (APR 30, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Focus Low Carbon Screened	-2.25	-10.93	5.10	-7.31	8.18	12.18	10.95	12.29		1.93	21.38	17.88	3.35
MSCI World	-2.51	-10.97	5.14	-7.10	8.79	12.65	10.88	12.15		1.86	21.23	18.09	3.32

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	28.56	12.06	12.12	12.18	0.38	0.80	0.79	0.94	25.44	2020-02-20–2020-03-16
MSCI World	1.00	0.00	2.39	11.89	12.01	12.13	0.43	0.84	0.79	0.94	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 ESG Focus Low Carbon Screened Index (GBP)

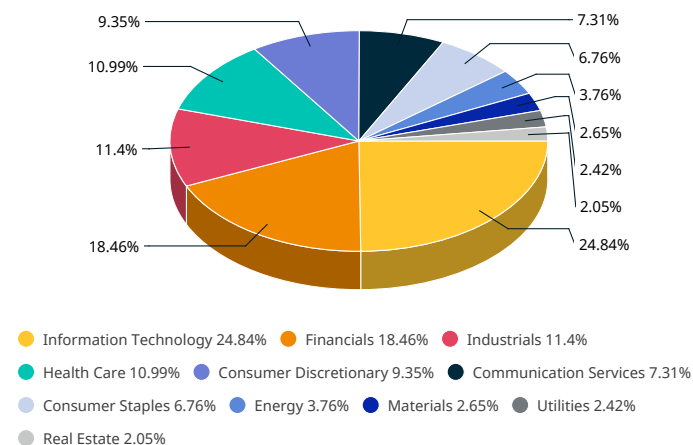
INDEX CHARACTERISTICS

	MSCI World ESG Focus Low Carbon Screened	MSCI World
Number of Constituents	429	1,352
	Weight (%)	
Largest	4.52	4.66
Smallest	0.06	0.00
Average	0.23	0.07
Median	0.15	0.03

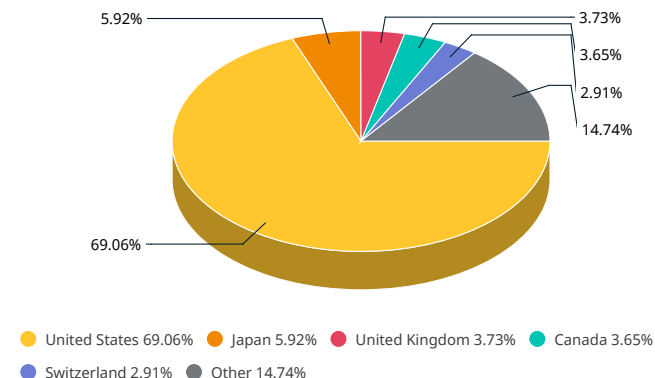
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	4.52	4.66	Info Tech
MICROSOFT CORP	4.08	4.07	Info Tech
NVIDIA	3.94	3.89	Info Tech
AMAZON.COM	2.47	2.54	Cons Discr
ALPHABET C	2.05	1.17	Comm Srvcs
META PLATFORMS A	1.60	1.74	Comm Srvcs
BROADCOM	1.24	1.25	Info Tech
TESLA	1.18	1.19	Cons Discr
LILLY (ELI) & COMPANY	1.07	1.06	Health Care
VISA A	0.92	0.87	Financials
Total	23.08	22.44	

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 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

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