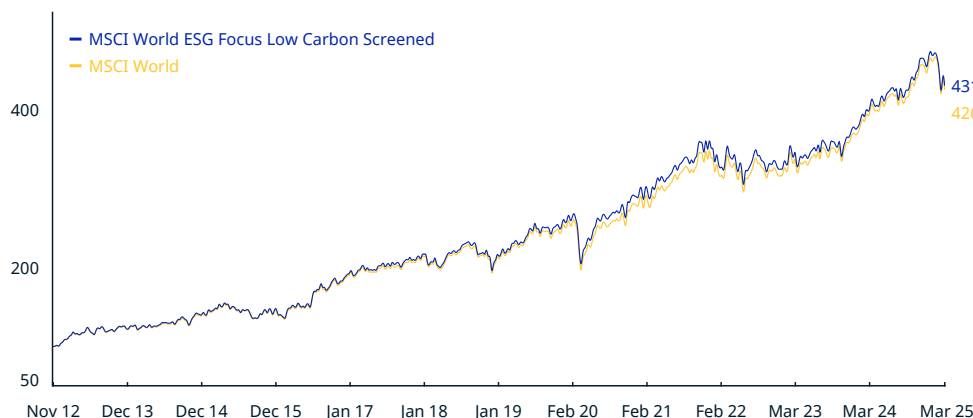


MSCI World ESG Focus Low Carbon Screened Index (GBP)

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 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 (%) (MAR 31, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 30, 2012 | FUNDAMENTALS (MAR 31, 2025) | | | |
|--|-------|-------|------|-------|------------|-------|-------|-------|--------------------|-----------------------------|-------|---------|------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | | Div Yld (%) | P/E | P/E Fwd | P/BV |
| MSCI World ESG Focus Low Carbon Screened | -6.66 | -5.17 | 4.38 | -5.17 | 7.57 | 14.63 | 11.08 | 12.58 | | 1.89 | 21.58 | 17.94 | 3.42 |
| MSCI World | -6.79 | -4.71 | 4.76 | -4.71 | 8.30 | 15.20 | 11.04 | 12.47 | | 1.83 | 21.47 | 18.15 | 3.38 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2012 – MAR 31, 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 | 12.24 | 12.53 | 12.15 | 0.34 | 0.96 | 0.81 | 0.97 | 25.44 | 2020-02-20–2020-03-16 |
| MSCI World | 1.00 | 0.00 | 2.39 | 12.04 | 12.42 | 12.10 | 0.40 | 1.01 | 0.81 | 0.96 | 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)

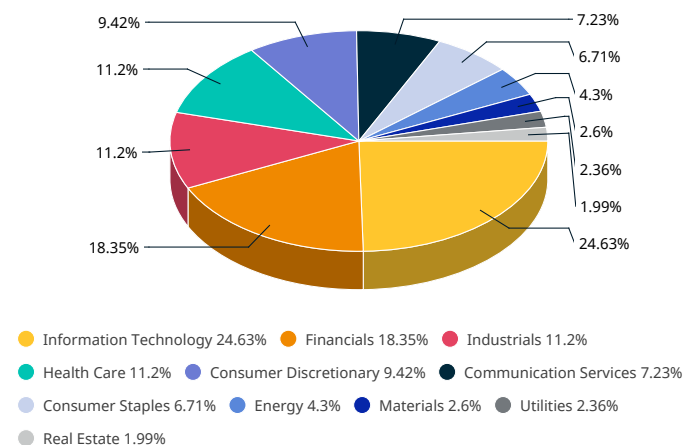
INDEX CHARACTERISTICS

| | MSCI World ESG Focus Low Carbon Screened | MSCI World |
|-------------------------------|--|------------|
| Number of Constituents | 429 | 1,352 |
| | Weight (%) | |
| Largest | 4.77 | 4.91 |
| Smallest | 0.06 | 0.00 |
| Average | 0.23 | 0.07 |
| Median | 0.14 | 0.03 |

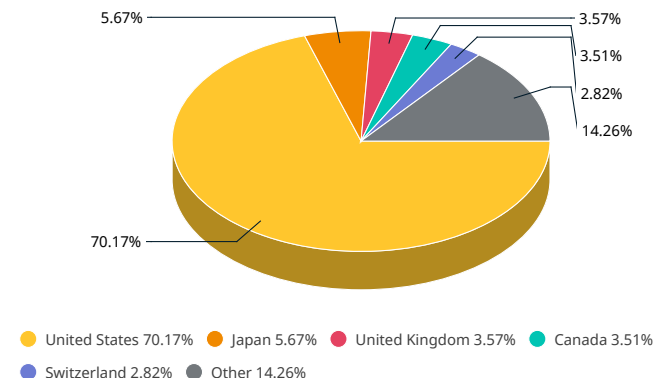
TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-----------------------|------------------|----------------------------|-------------|
| APPLE | 4.77 | 4.91 | Info Tech |
| NVIDIA | 3.96 | 3.90 | Info Tech |
| MICROSOFT CORP | 3.91 | 3.89 | Info Tech |
| AMAZON.COM | 2.57 | 2.64 | Cons Discr |
| ALPHABET C | 2.01 | 1.14 | Comm Srvcs |
| META PLATFORMS A | 1.70 | 1.85 | Comm Srvcs |
| TESLA | 1.09 | 1.10 | Cons Discr |
| BROADCOM | 1.09 | 1.09 | Info Tech |
| LILLY (ELI) & COMPANY | 1.00 | 0.98 | Health Care |
| VISA A | 0.94 | 0.89 | Financials |
| Total | 23.05 | 22.39 | |

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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