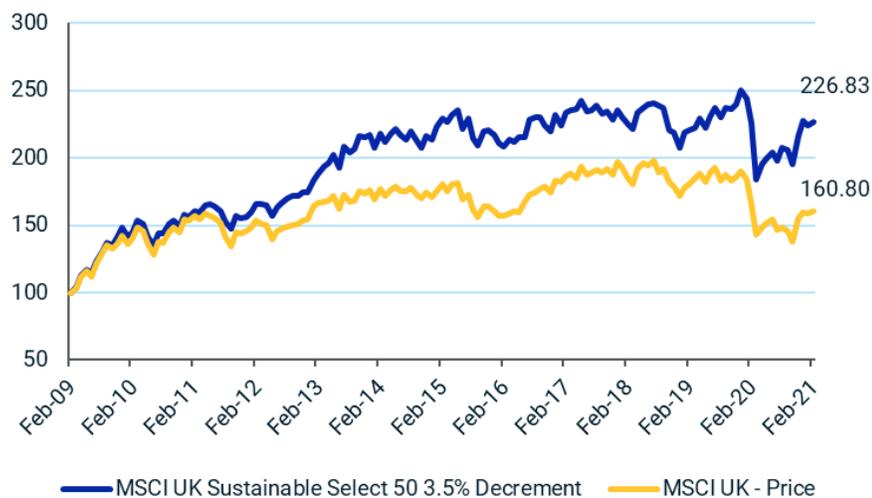


# MSCI United Kingdom Sustainable Select 50 3.5% Decrement Index (GBP)

The MSCI United Kingdom Sustainable Select 50 3.5% Decrement Index is based on the MSCI United Kingdom index, its parent index, and includes large and mid-cap securities of the United Kingdom equity markets. The index aims to represent the performance of a set of 50 stocks from the United Kingdom that have a large free-float adjusted market capitalization and a robust ESG profile. The index applies a constant markdown ('synthetic dividend') of 3.5%, on an annual basis, expressed as a percentage of performance.

## Cumulative index performance

GBP RETURNS FEB 2009 – FEB 2021



## Annual performance (%)

YEAR	MSCI UK Sustainable Select 50 3.5% Decrement	MSCI UK - Price
2020	-8.94	-16.07
2019	20.51	10.79
2018	-11.81	-12.62
2017	1.62	7.25
2016	6.53	14.25
2015	1.74	-5.88
2014	-1.68	-3.06
2013	24.51	14.06
2012	11.55	5.93
2011	-0.81	-5.42
2010	6.15	8.47

## Index performance

EUR RETURNS (%) FEBRUARY 26, 2021

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Feb 27, 2009
MSCI UK Sustainable Select 50 3.5% Decrement	1.32	4.99	0.65	-0.33	0.26	1.68	3.49	7.06
MSCI UK - Price	1.33	3.42	-3.11	0.59	-4.57	0.47	0.24	4.04

## Index risk and return characteristics

FEBRUARY 26, 2021

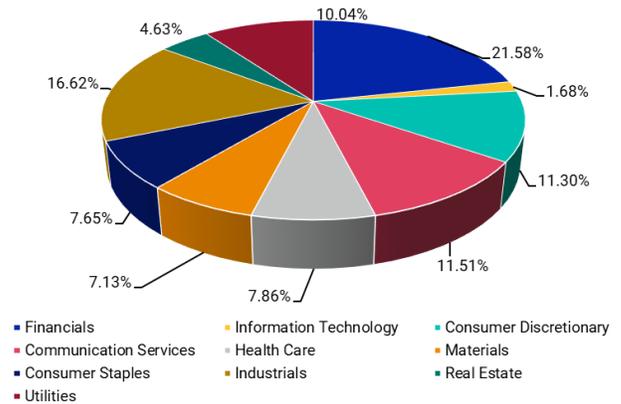
INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Feb 27, 2009
MSCI UK Sustainable Select 50 3.5% Decrement	17.42	14.61	12.91	13.36
MSCI UK - Price	16.16	13.73	12.65	13.36

## MSCI United Kingdom Sustainable Select 50 Index

### Top 10 constituents

	Sector	Index Wt. (%)
PRUDENTIAL	Financials	5.26
NATIONAL GRID	Utilities	4.89
LONDON STOCK EXCHANGE	Financials	4.82
VODAFONE GROUP	Comm Svcs	4.75
RELX (GB)	Industrials	4.72
RECKITT BENCKISER GROUP	Cons Staples	4.28
ASTRAZENECA	Health Car	4.20
LLOYDS BANKING GROUP	Financials	4.16
FERGUSON	Industrials	4.16
COMPASS GROUP	Cons Discr	3.65
Total		44.90

### Sector Weights



### Additional information

MSCI UK Sustainable Select 50 3.5% Decrement Index

Bloomberg Ticker

MXGB50S3 Index

## Index methodology

The MSCI United Kingdom Sustainable Select 50 3.5% Decrement Index is constructed from MSCI United Kingdom Index, its parent index. The index aims to represent the performance of a set of 50 stocks from the United Kingdom that have a large free-float adjusted market capitalization and a robust ESG profile.

The Index applies a constant markdown ('synthetic dividend') of 3.5% on the net total return variant on an annual basis, expressed as a percentage of performance. The index is reviewed on a quarterly basis coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index.

#### ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community.

With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

©2021 MSCI Inc. All rights reserved

