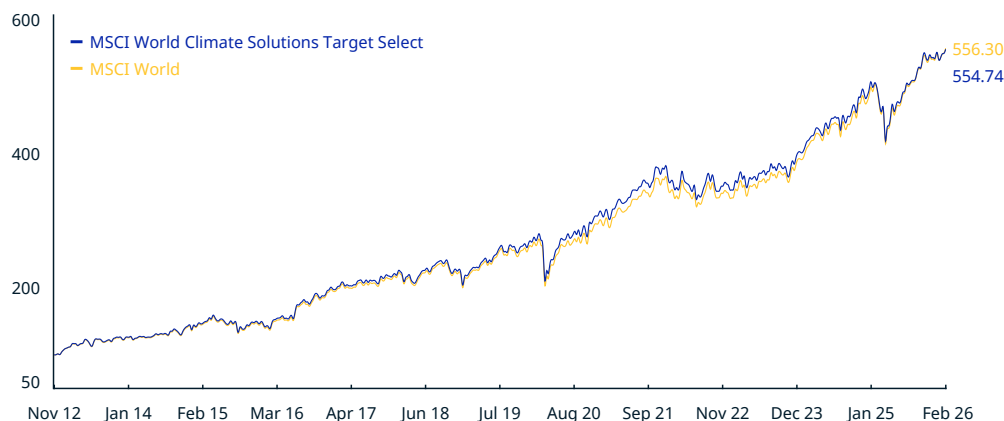


MSCI World Climate Solutions Target Select Index (GBP)

MSCI World Select ESG Climate Solutions Target Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms, multiple dimensions of carbon exposure (carbon emissions and fossil fuel reserves) and green revenue in index construction while minimizing the ex-ante tracking error relative to the MSCI World Index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (GBP) (NOV 2012 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Solutions Target Select	MSCI World
2025	11.72	13.22
2024	20.24	21.33
2023	16.48	17.40
2022	-8.22	-7.37
2021	23.77	23.48
2020	14.64	12.90
2019	24.47	23.44
2018	-2.36	-2.50
2017	12.54	12.42
2016	29.03	29.01
2015	5.95	5.45
2014	12.41	12.07
2013	25.79	25.00

INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2012	
MSCI World Climate Solutions Target Select	2.51	1.56	13.09	2.38	15.44	12.86	14.04	13.80	
MSCI World	2.84	2.40	14.10	3.08	16.96	13.87	14.26	13.83	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.69	23.56	19.32	3.80
1.58	24.13	19.91	3.93

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2026)

	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 Climate Solutions Target Select	10.04	9.77	11.41	11.89	1.05	0.85	1.02	1.06	25.56	2020-02-20–2020-03-16
MSCI World	2.37	9.72	11.24	11.85	1.19	0.94	1.04	1.07	26.04	2020-02-20–2020-03-16

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI World Climate Solutions Target Select Index (GBP)

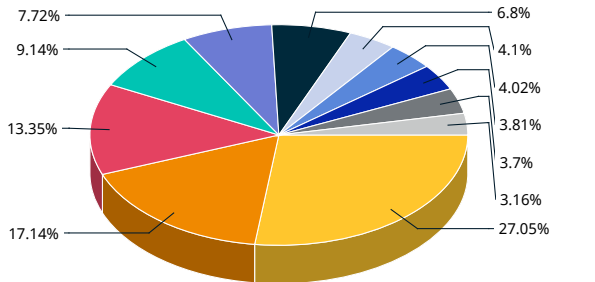
INDEX CHARACTERISTICS

MSCI World Climate Solutions Target Select	
Number of Constituents	436
Mkt Cap (GBP Millions)	
Index	40,006,297.81
Largest	2,238,312.41
Smallest	1,016.03
Average	91,757.56
Median	49,903.29

TOP 10 CONSTITUENTS

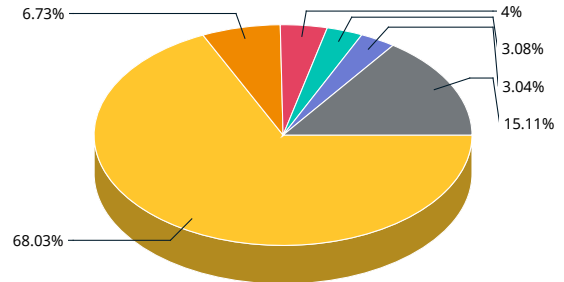
	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
NVIDIA	2,238.31	5.59	Info Tech
APPLE	1,689.13	4.22	Info Tech
MICROSOFT CORP	1,367.30	3.42	Info Tech
ALPHABET C	892.26	2.23	Comm Svcs
AMAZON.COM	883.96	2.21	Cons Discr
BROADCOM	643.92	1.61	Info Tech
TESLA	600.23	1.50	Cons Discr
ALPHABET A	568.96	1.42	Comm Svcs
LILLY (ELI) & COMPANY	431.18	1.08	Health Care
CUMMINS	379.82	0.95	Industrials
Total	9,695.08	24.23	

SECTOR WEIGHTS



- Information Technology 27.05%
- Financials 17.14%
- Industrials 13.35%
- Health Care 9.14%
- Consumer Discretionary 7.72%
- Communication Services 6.8%
- Real Estate 4.1%
- Consumer Staples 4.02%
- Materials 3.81%
- Energy 3.7%
- Utilities 3.16%

COUNTRY WEIGHTS



- United States 68.03%
- Japan 6.73%
- Canada 4%
- France 3.08%
- United Kingdom 3.04%
- Other 15.11%

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.

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