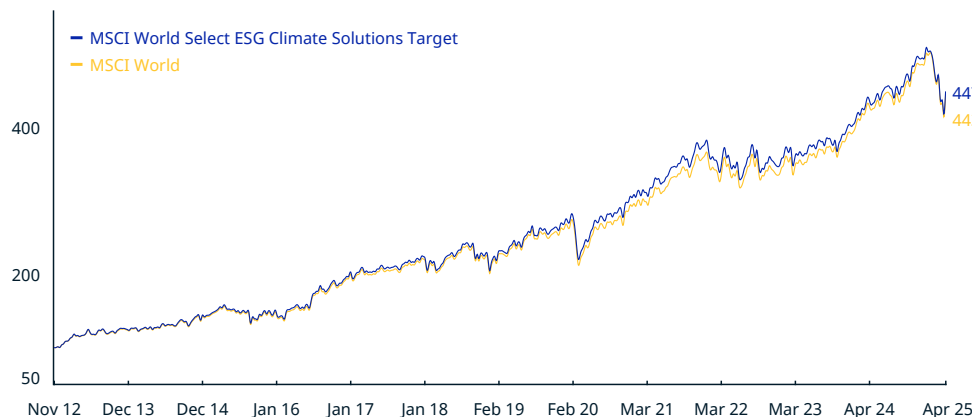


MSCI World Select ESG Climate Solutions Target Index (GBP)

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 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Climate Solutions Target	MSCI World
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 (%) (APR 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2012
MSCI World Select ESG Climate Solutions Target	-2.08	-10.78	4.74	-7.63	8.36	12.64	11.43	12.83
MSCI World	-2.46	-10.85	5.60	-6.95	9.32	13.18	11.46	12.74

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.00	21.31	17.74	3.28
1.86	21.23	18.09	3.32

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	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 Select ESG Climate Solutions Target	10.02	12.00	12.19	12.16	0.39	0.83	0.83	0.99	25.56	2020-02-20–2020-03-16
MSCI World	2.39	11.89	12.01	12.13	0.47	0.88	0.83	0.98	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 Select ESG Climate Solutions Target Index (GBP)

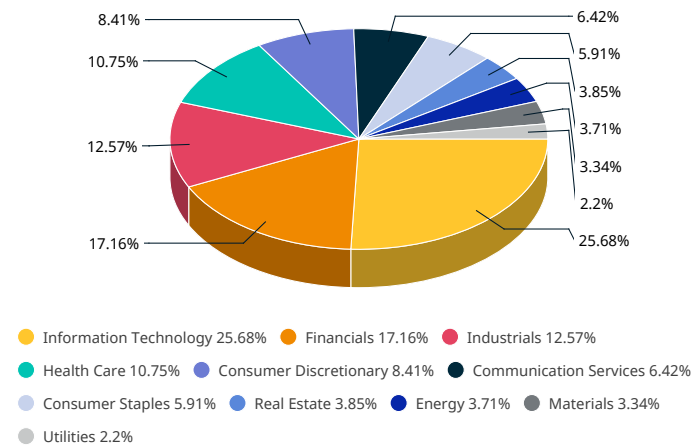
INDEX CHARACTERISTICS

MSCI World Select ESG Climate Solutions Target	
Number of Constituents	448
Mkt Cap (GBP Millions)	
Index	32,269,225.70
Largest	1,465,040.35
Smallest	1,451.40
Average	72,029.52
Median	37,182.88

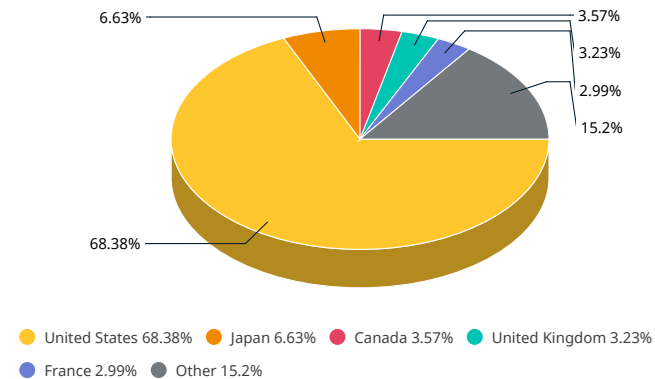
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	1,465.04	4.54	Info Tech
NVIDIA	1,378.21	4.27	Info Tech
APPLE	1,326.03	4.11	Info Tech
AMAZON.COM	744.20	2.31	Cons Discr
ALPHABET C	454.73	1.41	Comm Svcs
META PLATFORMS A	445.81	1.38	Comm Svcs
TESLA	406.97	1.26	Cons Discr
LILLY (ELI) & COMPANY	371.96	1.15	Health Care
BROADCOM	350.12	1.09	Info Tech
VISA A	330.85	1.03	Financials
Total	7,273.92	22.54	

SECTOR WEIGHTS



COUNTRY WEIGHTS



ABOUT MSCI

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