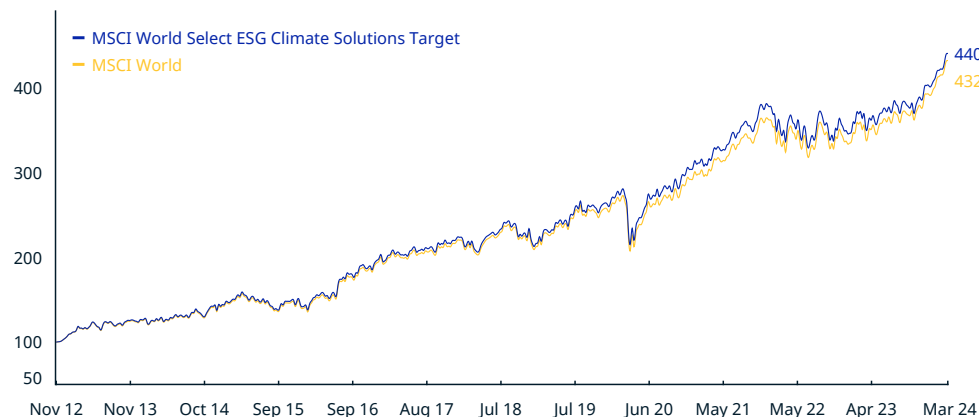


MSCI World Select ESG Climate Solutions Target Index (GBP)

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 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Select ESG Climate Solutions Target	MSCI World
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 (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2012	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World Select ESG Climate Solutions Target	3.66	9.20	21.09	9.20	11.55	13.38	13.21	13.98		1.96	21.88	18.74	3.35
MSCI World	3.41	10.00	23.05	10.00	12.38	13.33	13.07	13.78		1.82	21.97	18.72	3.36

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	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	10.10	12.02	13.43	11.76	0.78	0.89	1.03	1.10	25.56	2020-02-20–2020-03-16
MSCI World	2.29	11.71	13.37	11.71	0.86	0.89	1.03	1.09	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)

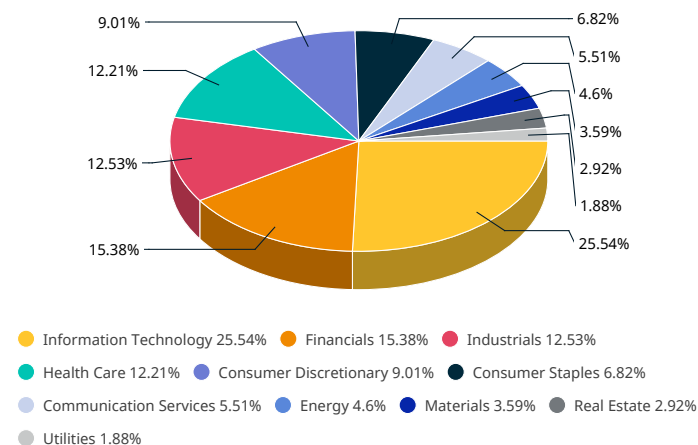
INDEX CHARACTERISTICS

MSCI World Select ESG Climate Solutions Target	
Number of Constituents	491
Mkt Cap (GBP Millions)	
Index	31,686,723.57
Largest	1,728,225.87
Smallest	1,960.01
Average	64,535.08
Median	33,377.65

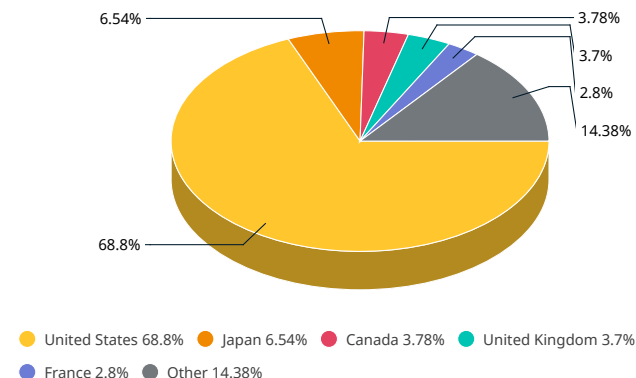
TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	1,728.23	5.45	Info Tech
NVIDIA	1,270.48	4.01	Info Tech
APPLE	1,121.06	3.54	Info Tech
AMAZON.COM	760.53	2.40	Cons Discr
ALPHABET C	444.32	1.40	Comm Svcs
COCA COLA (THE)	378.51	1.19	Cons Staples
LILLY (ELI) & COMPANY	364.89	1.15	Health Care
TRANE TECHNOLOGIES	333.02	1.05	Industrials
ALPHABET A	301.00	0.95	Comm Svcs
META PLATFORMS A	296.59	0.94	Comm Svcs
Total	6,998.63	22.09	

SECTOR WEIGHTS



COUNTRY WEIGHTS



ABOUT MSCI

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