

Old Mutual MSCI Emerging Markets ESG Leaders Index Fund



Russell Investment Company plc

Sustainable Finance Disclosure Regulation Information

Article 8 Financial product promoting environmental and/or social characteristic(s)

This document provides you with the information required under the Sustainable Finance Disclosure Regulation. It is not marketing material. This information is required by law to help you understand the environmental and/or social characteristics this Fund promotes. You are advised to read it so you can make an informed decision about whether to invest.

Fund description

The characteristics promoted by the Old Mutual MSCI Emerging Markets ESG Leaders Index Fund (the "Fund") consist of investing in companies with high Environmental, Social and Governance ("ESG") performance relative to their sector peers across emerging markets worldwide.

Investment strategy

This product is passively managed. Its objective is to track the risk and return characteristics of the MSCI Emerging Markets ESG Leaders Index (the "Index") by investing all, or substantially all, of its assets in securities constituting the Index.

Index

You can find information about the Index online [here](#). The Index is consistent with the environmental and social characteristics promoted by the Fund.

Data

The Index uses ratings and other data supplied by MSCI ESG Research Inc. The Index may use the following MSCI ESG Research products: MSCI ESG Ratings, MSCI ESG Controversies and MSCI Business Involvement Screening Research.



Implementation and methodologies

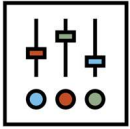
The Index is constructed using a Best-in-Class process to companies in the regional indexes that make up [MSCI ACWI Index](#), a global index consisting of developed and emerging market countries.

The Index targets sector and region weights consistent with those of the underlying indexes to limit the systematic risk introduced by the ESG selection process. The methodology aims to include securities of companies with the highest ESG ratings representing 50% of the market capitalization in each sector and region of the MSCI ACWI Index.

Companies that are not existing constituents of the MSCI ESG Leaders Index series must have an MSCI ESG Rating of 'BB' or above. The Index uses MSCI ESG Ratings research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities to provide an overall company ESG rating - a seven-point scale from 'AAA' to 'CCC'. In addition, MSCI ESG Ratings provides scores and percentiles indicating how well a company manages each key issue relative to industry peers. More information about MSCI ESG Ratings can be found online [here](#).

The MSCI ESG Controversies Score of 3 or above to be eligible. MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services. The evaluation framework used in MSCI ESG Controversies is designed to be consistent with international norms represented by the UN Declaration of Human Rights, the ILO Declaration on Fundamental Principles and Rights at Work, and the UN Global Compact. MSCI ESG Controversies Score falls on a 0-10 scale, with "0" being the most severe controversy.

In addition, companies showing involvement in alcohol, gambling, tobacco, nuclear power and weapons are excluded from the Index.



Sustainability indicators

The indicators used are:

- MSCI ESG Rating of 'BB' or above
- MSCI ESG Controversies Score of 3 or above
- No companies showing involvement in alcohol, gambling, tobacco, nuclear power and weapons.



Achievement of environmental and/or social characteristic(s)

The information will be provided in accordance with the timelines required by the Sustainable Finance Disclosure Regulation.

Important Information

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Unless otherwise specified, Russell Investments is the source of all data. All information contained in this material is current at the time of issue and, to the best of our knowledge, accurate. Any opinion expressed is that of Russell Investments, is not a statement of fact, is subject to change and does not constitute investment advice.

The value of investments and the income from them can fall as well as rise and is not guaranteed. You may not get back the amount originally invested.

Any past performance is not necessarily a guide to future performance.

Potential investors in Emerging Markets should be aware that investment in these markets can involve a higher degree of risk.

Any reference to returns linked to currencies may increase or decrease as a result of currency fluctuations. Tax treatments depend on the circumstances of the individual client and may be subject to change in the future.

Decisions to invest should be based on the fund's prospectus, ex-ante costs & charges document and key investor information document (KIID), with consideration to risk warnings. Copies available free of charge from Russell Investments.

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This Fund is authorised in Ireland and regulated by the Central Bank of Ireland.

This document is accurate as at 10 March 2021.