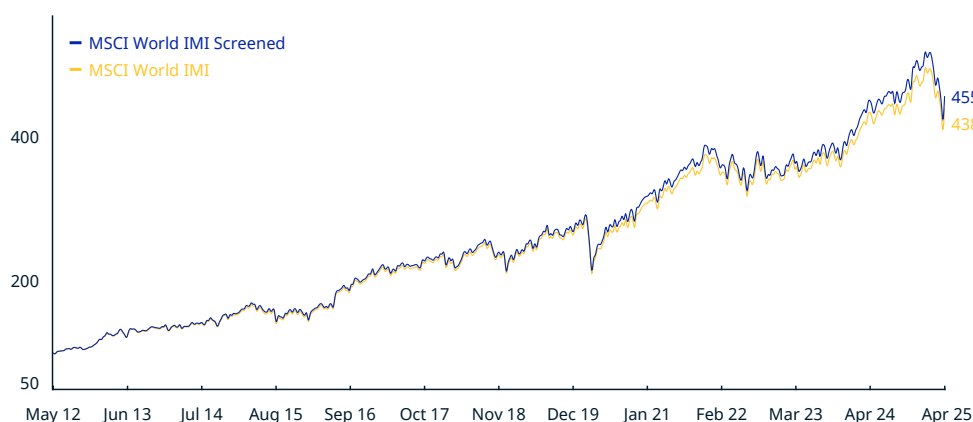


MSCI World IMI Screened Index (GBP)

The MSCI World IMI Screened Index is based on the MSCI World IMI Index, its parent index, and includes large, mid and small cap securities across 23 Developed Markets (DM)* countries. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons and tobacco, palm oil and arctic oil & gas or that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. The index also excludes companies that are involved in very severe controversies and/or in certain biodiversity-related controversies and targets a minimum 30% reduction in carbon emission intensity relative to the underlying parent index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (MAY 2012 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Screened	MSCI World IMI
2024	20.79	19.62
2023	17.97	15.95
2022	-9.42	-7.92
2021	22.42	22.16
2020	13.75	12.32
2019	22.97	22.56
2018	-3.75	-3.78
2017	11.92	11.84
2016	28.56	29.06
2015	5.67	4.95
2014	11.38	11.02
2013	25.88	25.05

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World IMI Screened	-2.26	-11.75	4.92	-7.87	8.62	12.62	10.81	12.44
MSCI World IMI	-2.53	-11.16	4.52	-7.30	8.10	12.31	10.56	12.11

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.80	21.47	17.90	3.05
1.90	21.22	17.74	3.01

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World IMI Screened	1.01	0.61	3.08	12.54	12.46	12.49	0.40	0.82	0.77	0.95	26.79	2020-02-20–2020-03-16
MSCI World IMI	1.00	0.00	2.05	12.13	12.14	12.31	0.37	0.81	0.76	0.94	26.89	2020-02-20–2020-03-16

¹ Last 12 months

² Based on monthly net returns data

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

MSCI World IMI Screened Index (GBP)

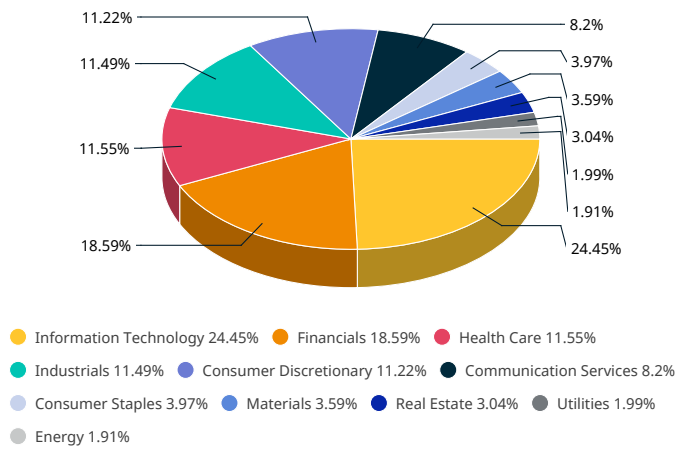
INDEX CHARACTERISTICS

	MSCI World IMI Screened	MSCI World IMI
Number of Constituents	4,935	5,242
	Weight (%)	
Largest	4.56	4.18
Smallest	0.00	0.00
Average	0.02	0.02
Median	0.00	0.00

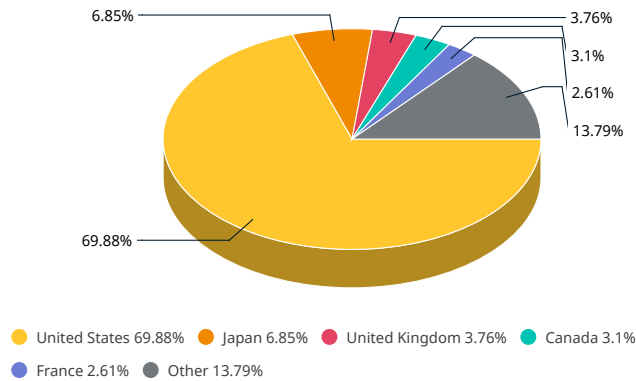
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	4.56	4.18	Info Tech
MICROSOFT CORP	3.98	3.65	Info Tech
NVIDIA	3.80	3.49	Info Tech
AMAZON.COM	2.49	2.28	Cons Discr
META PLATFORMS A	1.71	1.57	Comm Srvcs
ALPHABET A	1.32	1.21	Comm Srvcs
BROADCOM	1.22	1.12	Info Tech
TESLA	1.16	1.07	Cons Discr
ALPHABET C	1.14	1.05	Comm Srvcs
LILLY (ELI) & COMPANY	1.03	0.95	Health Care
Total	22.42	20.59	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World IMI Screened Index was launched on Dec 04, 2024. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 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.

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.

© 2025 MSCI Inc. All rights reserved.