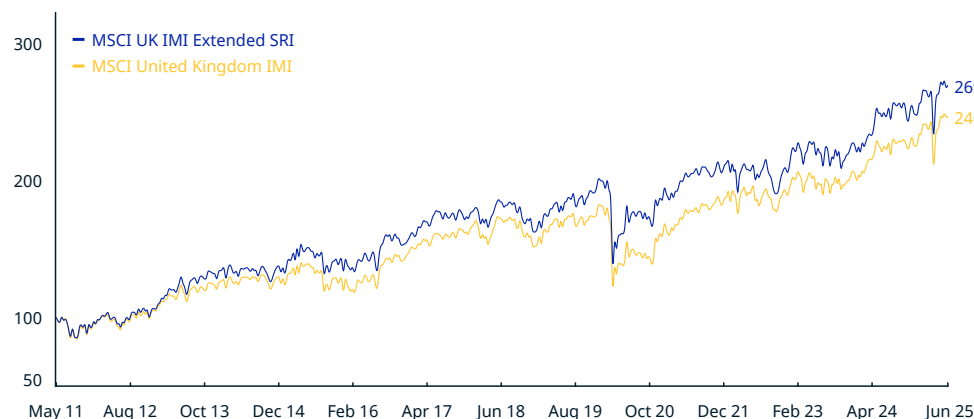


MSCI UK IMI Extended SRI Index (GBP)

The MSCI UK IMI Extended SRI Index includes large, mid and small-cap stocks of the UK market. The index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (MAY 2011 – JUN 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI UK IMI Extended SRI | MSCI United Kingdom IMI |
|------|--------------------------|-------------------------|
| 2024 | 8.94 | 9.09 |
| 2023 | 9.41 | 7.96 |
| 2022 | -2.15 | 1.61 |
| 2021 | 14.48 | 18.66 |
| 2020 | -6.27 | -11.78 |
| 2019 | 22.18 | 18.41 |
| 2018 | -9.26 | -9.76 |
| 2017 | 12.40 | 12.99 |
| 2016 | 12.27 | 17.41 |
| 2015 | 5.14 | 0.01 |
| 2014 | 0.30 | 0.45 |
| 2013 | 26.70 | 20.50 |
| 2012 | 12.16 | 12.21 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2011 |
|--------------------------|-------|------|-------|------|------------|-------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI UK IMI Extended SRI | -0.54 | 3.73 | 8.94 | 8.26 | 10.15 | 9.08 | 6.64 | 7.29 | |
| MSCI United Kingdom IMI | 0.19 | 3.94 | 11.09 | 9.24 | 10.41 | 10.89 | 6.57 | 6.62 | |

FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.36 | 14.57 | 13.10 | 2.31 |
| 3.46 | 13.39 | 12.55 | 1.94 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – JUN 30, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2011 | MAXIMUM DRAWDOWN | |
|--------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI UK IMI Extended SRI | 0.96 | 3.07 | 9.22 | 12.02 | 12.00 | 12.07 | 0.51 | 0.57 | 0.46 | 0.55 | 32.69 | 2020-01-17–2020-03-23 |
| MSCI United Kingdom IMI | 1.00 | 0.00 | 2.95 | 10.80 | 11.62 | 12.18 | 0.58 | 0.72 | 0.46 | 0.49 | 35.23 | 2020-01-17–2020-03-23 |

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

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI UK IMI Extended SRI Index was launched on Sep 04, 2014. 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.

INDEX CHARACTERISTICS

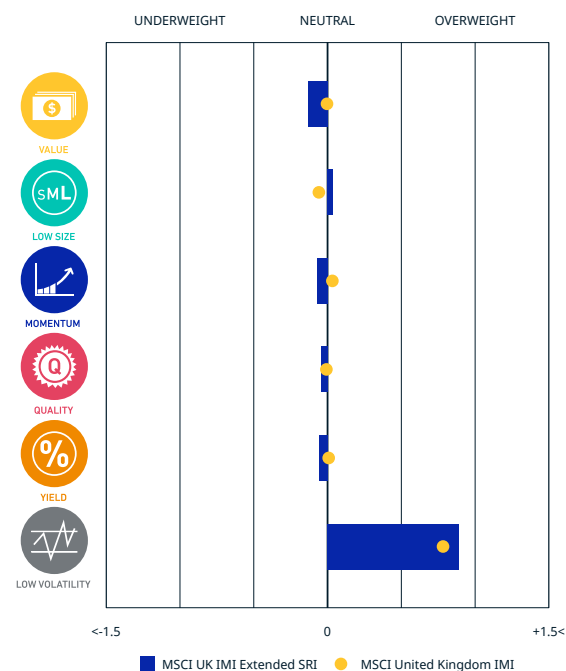
| | MSCI UK IMI Extended SRI | MSCI United Kingdom IMI |
|-----------------------------------|-----------------------------|----------------------------|
| Number of Constituents | 136 | 279 |
| | Weight (%) | |
| Largest | 12.82 | 6.74 |
| Smallest | 0.01 | 0.01 |
| Average | 0.74 | 0.36 |
| Median | 0.21 | 0.07 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|------------------|----------------------------|--------------|
| HSBC HOLDINGS (GB) | 12.82 | 6.70 | Financials |
| ASTRAZENECA | 12.75 | 6.74 | Health Care |
| UNILEVER PLC (GB) | 10.39 | 4.76 | Cons Staples |
| RELX (GB) | 6.86 | 3.12 | Industrials |
| NATIONAL GRID | 4.91 | 2.23 | Utilities |
| 3I GROUP | 3.79 | 1.72 | Financials |
| RECKITT BENCKISER GROUP | 3.19 | 1.45 | Cons Staples |
| PRUDENTIAL | 2.25 | 1.02 | Financials |
| SSE | 1.91 | 0.87 | Utilities |
| ASHTREAD GROUP | 1.90 | 0.87 | Industrials |
| Total | 60.77 | 29.49 | |

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



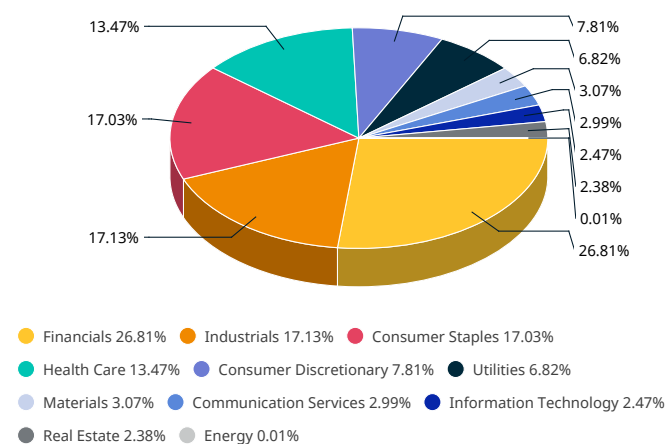
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.

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