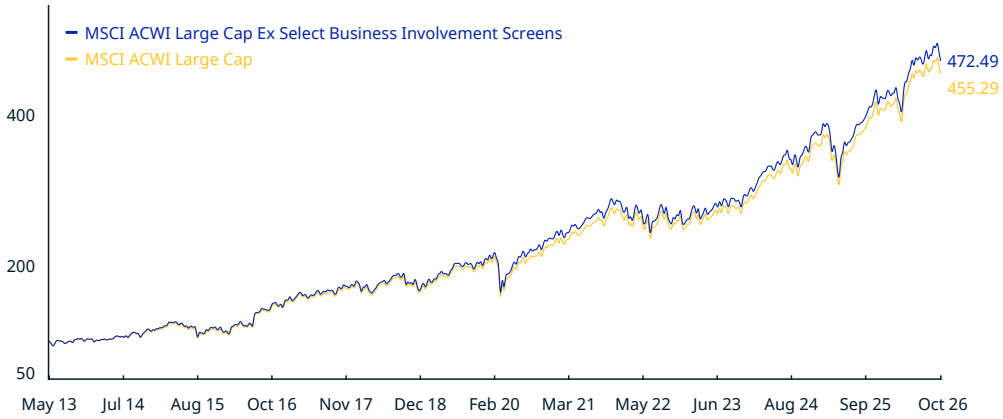
MSCI ACWI Large Cap Ex Select Business Involvement Screens Index (GBP)

The MSCI ACWI Large Cap Ex Select Business Involvement Screens Index captures large cap representation across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries*. The Index aims to represent the performance of an investment strategy that excludes: Companies involved in Red Flag Controversies or failing to comply with the United Nations Global Compact Principles; or Companies associated with controversial weapons, nuclear weapons; or Companies deriving revenue from tobacco, or gambling, or civilian firearms; or Companies deriving revenue from thermal coal or oil sands.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (GBP) (MAY 2013 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI Large Cap Ex Select Business Involvement Screens	MSCI ACWI Large Cap
2025	14.26	14.49
2024	21.78	21.14
2023	17.46	16.49
2022	-9.50	-7.99
2021	20.35	20.06
2020	14.92	12.86
2019	22.27	21.83
2018	-2.62	-2.95
2017	13.39	13.14
2016	28.09	28.83
2015	4.07	3.13
2014	11.26	10.60

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 2013
MSCI ACWI Large Cap Ex Select Business Involvement Screens	-3.06	0.49	10.17	11.77	19.08	11.23	12.14	12.26
MSCI ACWI Large Cap	-2.83	0.40	10.18	11.72	18.89	11.33	11.86	11.95

FUNDAMENTALS (OCT 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.49	21.01	15.58	4.07
1.53	21.03	15.64	4.07

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 31, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI ACWI Large Cap Ex Select Business Involvement Screens	4.11	11.42	11.75	11.75	1.21	0.66	0.87	0.94	24.18	2020-02-20—2020-03-16
MSCI ACWI Large Cap	3.86	11.11	11.41	11.58	1.22	0.69	0.86	0.92	24.59	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 ACWI Large Cap Ex Select Business Involvement Screens Index (GBP)

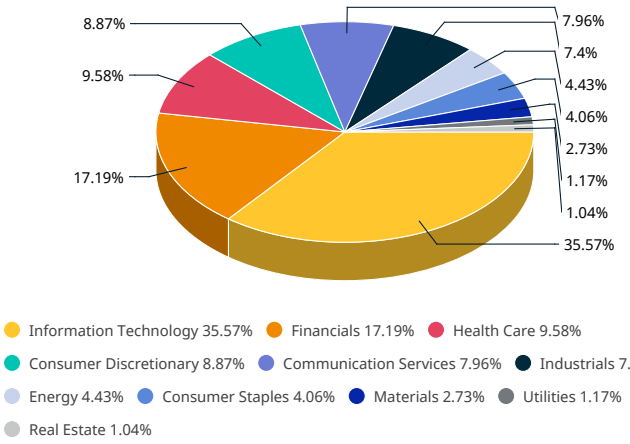
INDEX CHARACTERISTICS

	MSCI ACWI Large Cap Ex Select Business Involvement Screens
Number of Constituents	952
	Mkt Cap (GBP Millions)
Index	61,788,402.33
Largest	3,778,377.56
Smallest	326.42
Average	64,903.78
Median	19,878.27

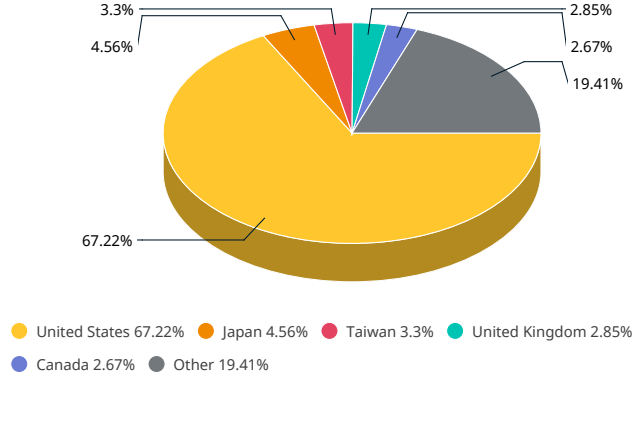
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
APPLE	US	3,778.38	6.12	Info Tech
NVIDIA	US	3,511.87	5.68	Info Tech
MICROSOFT CORP	US	2,749.32	4.45	Info Tech
AMAZON.COM	US	1,736.96	2.81	Cons Discr
TAIWAN SEMICONDUCTOR MFG	TW	1,337.00	2.16	Info Tech
ALPHABET A	US	1,225.66	1.98	Comm Srvcs
BROADCOM	US	1,100.13	1.78	Info Tech
META PLATFORMS A	US	1,008.13	1.63	Comm Srvcs
ALPHABET C	US	970.85	1.57	Comm Srvcs
TESLA	US	853.84	1.38	Cons Discr
Total		18,272.13	29.57	

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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at https://www.msci.com/legal/notice-and-disclaimer. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to https://www.msci.com/privacy-pledge.

© 2026 MSCI Inc. All rights reserved.