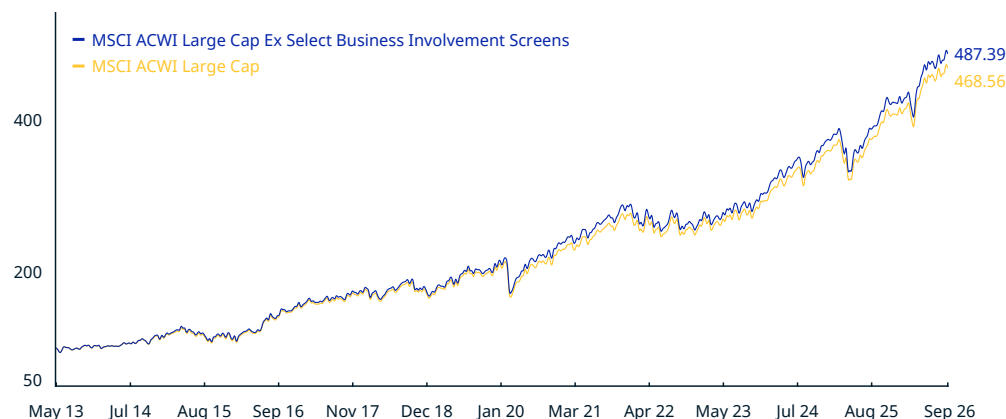


MSCI ACWI Large Cap Ex Select Business Involvement Screens Index (GBP)

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 – SEP 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 (%) (SEP 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	1.58	2.23	19.66	15.30	19.46	12.75	13.00	12.60
MSCI ACWI Large Cap	1.39	2.04	19.21	14.98	19.21	12.76	12.71	12.27

FUNDAMENTALS (SEP 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.46	21.70	16.35	4.16
1.50	21.67	16.37	4.16

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI Large Cap Ex Select Business Involvement Screens	4.11	11.31	11.67	11.73	1.24	0.79	0.94	0.97	24.18	2020-02-20–2020-03-16
MSCI ACWI Large Cap	3.86	11.01	11.34	11.58	1.25	0.81	0.93	0.95	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)

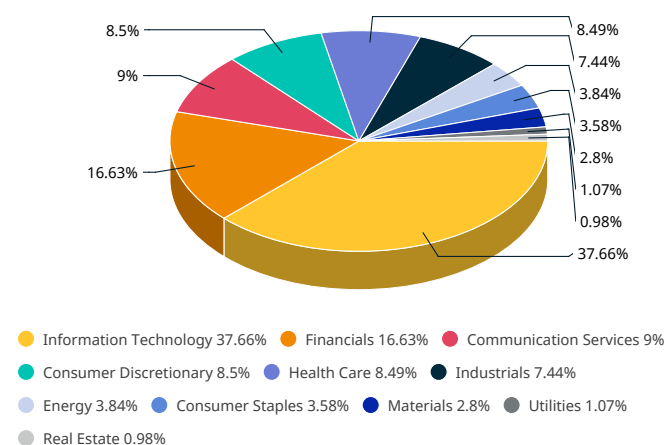
INDEX CHARACTERISTICS

MSCI ACWI Large Cap Ex Select Business Involvement Screens	
Number of Constituents	953
Mkt Cap (GBP Millions)	
Index	63,810,764.13
Largest	3,952,317.51
Smallest	344.33
Average	66,957.78
Median	20,171.61

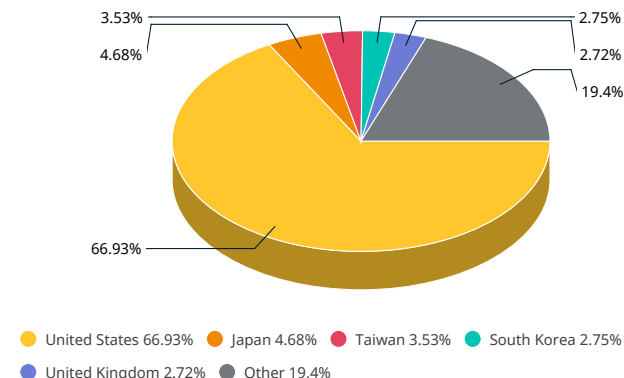
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
NVIDIA	US	3,952.32	6.19	Info Tech
APPLE	US	3,681.87	5.77	Info Tech
MICROSOFT CORP	US	2,724.64	4.27	Info Tech
AMAZON.COM	US	1,815.74	2.85	Cons Discr
ALPHABET A	US	1,519.73	2.38	Comm Svcs
TAIWAN SEMICONDUCTOR MFG	TW	1,444.92	2.26	Info Tech
ALPHABET C	US	1,199.03	1.88	Comm Svcs
META PLATFORMS A	US	1,198.79	1.88	Comm Svcs
BROADCOM	US	1,194.83	1.87	Info Tech
MICRON TECHNOLOGY	US	905.51	1.42	Info Tech
Total		19,637.38	30.77	

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

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