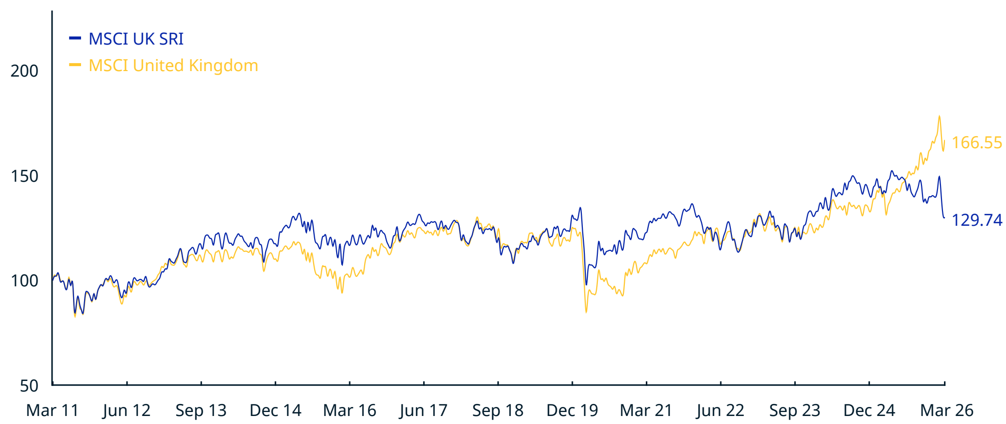
MSCI United Kingdom SRI Index (GBP)

The MSCI United Kingdom SRI Index includes large and mid 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 — PRICE RETURNS (GBP) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI UK SRI	MSCI United Kingdom
2025	-0.65	21.42
2024	6.07	5.27
2023	9.97	3.33
2022	-11.55	3.01
2021	11.77	14.97
2020	-5.61	-16.07
2019	17.07	10.79
2018	-14.06	-12.62
2017	5.48	7.25
2016	2.14	14.25
2015	1.32	-5.88
2014	-3.50	-3.06
2013	24.94	14.06
2012	3.68	5.93

INDEX PERFORMANCE — PRICE RETURNS (%) (MAR 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI UK SRI	-13.13	-7.17	-9.51	-7.17	0.35	1.18	0.90	1.95
MSCI United Kingdom	-6.48	2.98	18.74	2.98	10.05	9.14	4.95	2.24

FUNDAMENTALS (MAR 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI UK SRI	3.69	14.91	12.36	2.33
MSCI United Kingdom	3.16	15.74	13.02	2.32

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – MAR 31, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007	(%)	Period YYYY-MM-DD
MSCI UK SRI	0.90	6.69	17.96	13.22	13.12	12.94	-0.26	-0.09	-0.01	0.09	45.33	2008-05-19—2008-10-27
MSCI United Kingdom	1.00	0.00	2.22	10.39	10.24	12.15	0.53	0.59	0.31	0.11	48.40	2007-10-12—2009-03-03

[1] Last 12 months [2] Based on monthly price 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 United Kingdom SRI Index was launched on Jan 16, 2012. 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

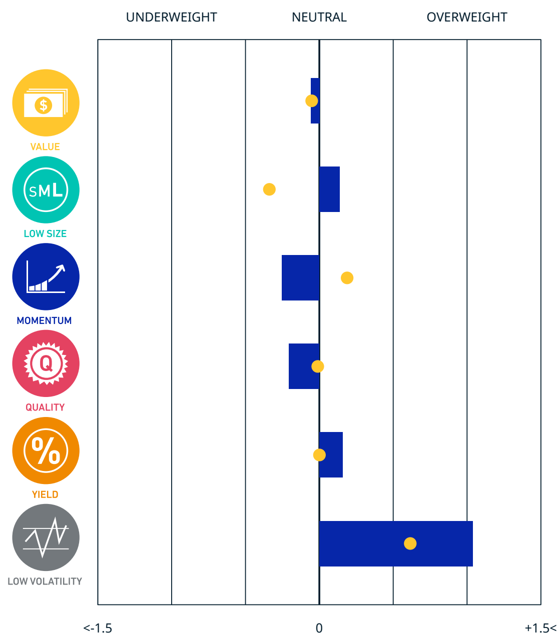
	MSCI UK SRI	MSCI United Kingdom
Number of Constituents	24	71
	Weight (%)	
Largest	22.38	9.83
Smallest	0.86	0.08
Average	4.17	1.41
Median	1.64	0.61

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
UNILEVER PLC (GB)	22.38	3.95	Cons Staples
NATIONAL GRID	15.41	2.72	Utilities
RELX (GB)	11.02	1.94	Industrials
LONDON STOCK EXCHANGE	9.93	1.75	Financials
SSE	7.65	1.35	Utilities
3I GROUP	5.92	1.04	Financials
LEGAL & GENERAL GROUP	3.43	0.61	Financials
NEW INFORMA	2.35	0.42	Comm Srvcs
ENDEAVOUR MINING (GB)	2.11	0.37	Materials
SEGRO	2.02	0.36	Real Estate
Total	82.22	14.51	

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

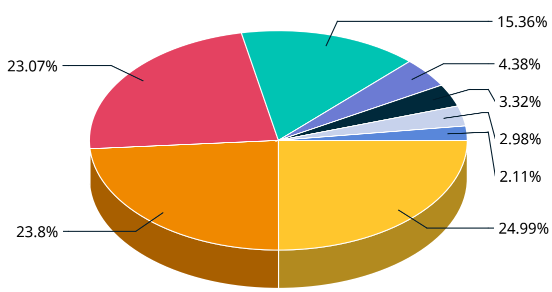
YIELD
Cash Flow Paid Out

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



Financials 24.99% Consumer Staples 23.8% Utilities 23.07% Industrials 15.36%
Consumer Discretionary 4.38% Communication Services 3.32% Real Estate 2.98%
Materials 2.11%

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.