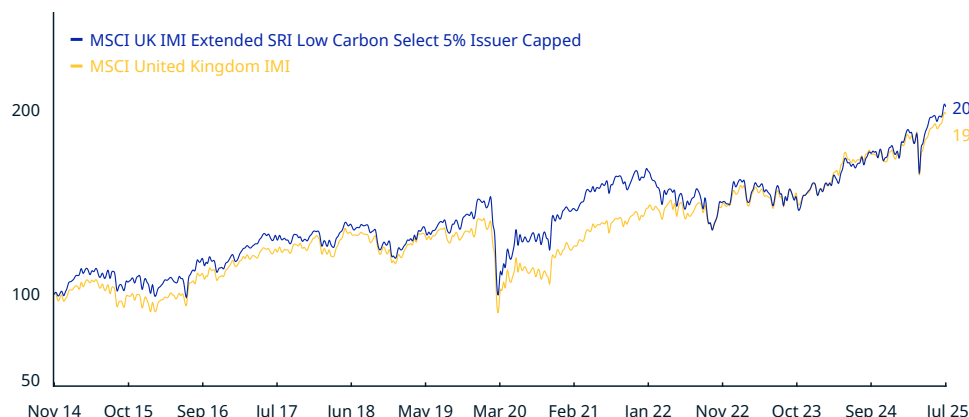


MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (GBP)

The MSCI United Kingdom IMI Extended SRI Low Carbon Select 5% Issuer Capped Index captures large, mid and small-cap stocks of the UK equity markets. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. 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) (NOV 2014 – JUL 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI United Kingdom IMI
2024	10.07	9.09
2023	7.69	7.96
2022	-10.89	1.61
2021	15.78	18.66
2020	-3.90	-11.78
2019	24.60	18.41
2018	-10.00	-9.76
2017	12.41	12.99
2016	9.69	17.41
2015	7.88	0.01

INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	3.08	7.88	14.73	14.42	9.10	9.95	6.12	6.80	
MSCI United Kingdom IMI	3.89	8.25	11.85	13.49	10.28	12.67	6.73	6.59	

FUNDAMENTALS (JUL 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.07	15.12	12.80	2.14
3.38	13.99	12.78	2.01

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JUL 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	1.01	4.55	23.17	13.11	13.25	13.20	0.40	0.58	0.40	0.44	33.50	2019-12-27–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.95	10.76	11.47	12.21	0.56	0.86	0.47	0.47	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

MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (GBP)

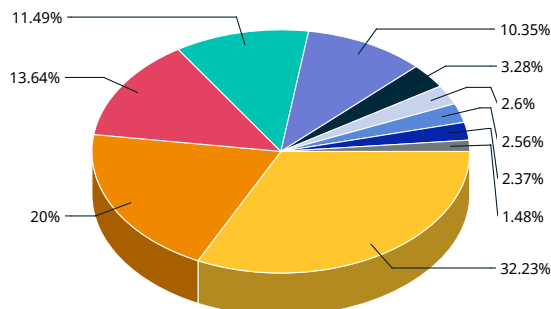
INDEX CHARACTERISTICS

	MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI United Kingdom IMI
Number of Constituents	142	275
	Weight (%)	
Largest	5.30	7.28
Smallest	0.01	0.01
Average	0.70	0.36
Median	0.22	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BARCLAYS	5.30	2.20	Financials
HSBC HOLDINGS (GB)	5.09	6.76	Financials
GSK	4.92	2.42	Health Care
RELX (GB)	4.71	3.01	Industrials
LLOYDS BANKING GROUP	4.67	1.94	Financials
UNILEVER PLC (GB)	4.59	4.57	Cons Staples
COMPASS GROUP	4.51	1.88	Cons Discr
3I GROUP	4.03	1.67	Financials
RECKITT BENCKISER GROUP	3.86	1.60	Cons Staples
EXPERIAN	3.67	1.52	Industrials
Total	45.35	27.58	

SECTOR WEIGHTS



● Financials 32.23%
 ● Industrials 20%
 ● Consumer Staples 13.64%
 ● Consumer Discretionary 11.49%
 ● Health Care 10.35%
 ● Communication Services 3.28%
 ● Information Technology 2.6%
 ● Materials 2.56%
 ● Real Estate 2.37%
 ● Utilities 1.48%

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 Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 2020. 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 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.

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 any derivative works, 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. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. 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 MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER 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 INFORMATION PROVIDERS 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 be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at www.msci.com/legal/privacy-notice

© 2025 MSCI Inc. All rights reserved.

