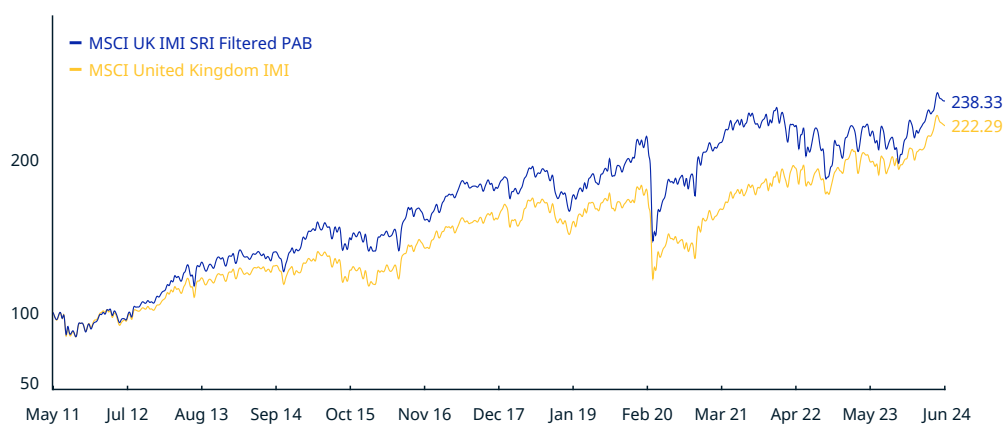


MSCI UK IMI SRI Filtered PAB Index (GBP)

The MSCI UK IMI SRI Filtered PAB Index is based on MSCI UK IMI Index, its parent index, and includes large, mid and small-cap stocks from the UK equity markets. The index is designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. Additionally, the index aims to target sector weights that reflect the relative sector weights of the underlying MSCI Global Investable Market Indexes to limit the systematic risk introduced by the ESG selection process. The index is designed to align with the minimum requirements for EU Paris Aligned Benchmarks (EU PAB).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (MAY 2011 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI SRI Filtered PAB	MSCI United Kingdom IMI
2023	10.38	7.96
2022	-12.58	1.61
2021	13.38	18.66
2020	-3.00	-11.78
2019	25.94	18.41
2018	-11.05	-9.76
2017	12.59	12.99
2016	10.53	17.41
2015	7.17	0.01
2014	3.01	0.45
2013	24.06	20.50
2012	19.01	12.21

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2011
					3 Yr	5 Yr	10 Yr		
MSCI UK IMI SRI Filtered PAB	-0.94	2.15	12.59	6.37	2.43	4.42	5.69	6.86	
MSCI United Kingdom IMI	-1.33	3.37	13.25	7.28	7.89	5.19	5.64	6.29	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.03	14.42	12.80	1.73
3.74	12.54	11.41	1.82

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – JUN 28, 2024)

	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 SRI Filtered PAB	1.03	4.65	31.29	15.28	16.47	13.73	0.05	0.24	0.39	0.49	33.31	2020-02-19–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	3.41	10.93	14.36	12.29	0.50	0.30	0.42	0.48	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 SRI Filtered PAB Index (GBP)

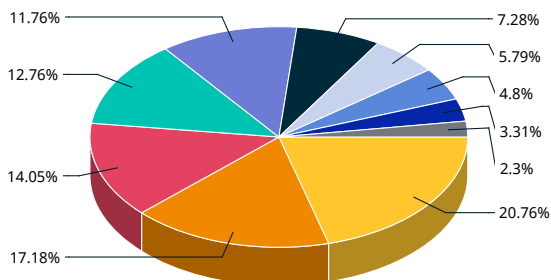
INDEX CHARACTERISTICS

	MSCI UK IMI SRI Filtered PAB	MSCI United Kingdom IMI
Number of Constituents	98	308
	Weight (%)	
Largest	5.39	8.46
Smallest	0.00	0.01
Average	1.02	0.32
Median	0.57	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
RELX (GB)	5.39	3.02	Industrials
ASTRAZENECA	5.13	8.46	Health Care
SMITH & NEPHEW	4.89	0.38	Health Care
LLOYDS BANKING GROUP	4.31	1.53	Financials
BARCLAYS	3.69	1.39	Financials
RECKITT BENCKISER GROUP	3.49	1.34	Cons Staples
3I GROUP	3.34	1.32	Financials
SSE	3.31	0.86	Utilities
HALMA	3.09	0.45	Info Tech
CONVATEC GROUP	2.81	0.17	Health Care
Total	39.46	18.91	

SECTOR WEIGHTS



- Financials 20.76%
- Industrials 17.18%
- Health Care 14.05%
- Consumer Staples 12.76%
- Consumer Discretionary 11.76%
- Materials 7.28%
- Real Estate 5.79%
- Information Technology 4.8%
- Utilities 3.31%
- Communication Services 2.3%

The MSCI UK IMI SRI Filtered PAB Index was launched on Jun 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

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