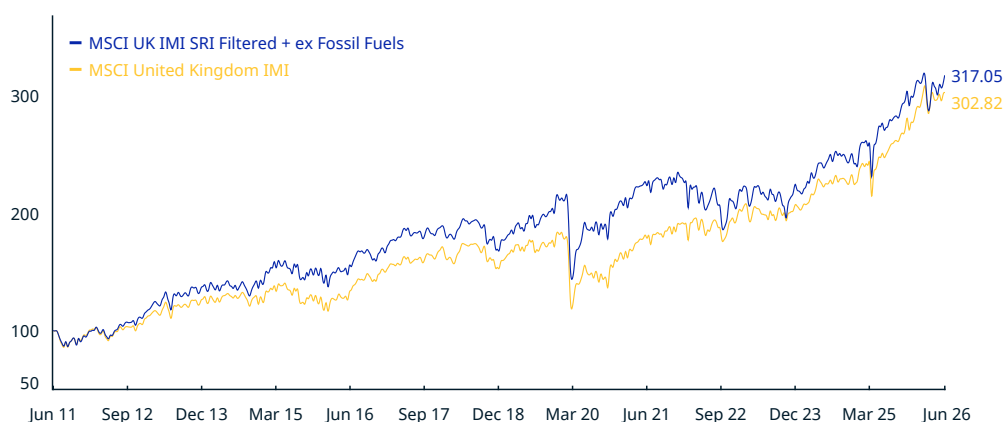


MSCI UK IMI SRI Filtered PAB Index (GBP)

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) (JUN 2011 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI SRI Filtered + ex Fossil Fuels	MSCI United Kingdom IMI
2025	25.14	24.53
2024	8.45	9.09
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 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2011
					3 Yr	5 Yr	10 Yr		
MSCI UK IMI SRI Filtered + ex Fossil Fuels	2.50	9.85	15.80	3.84	14.26	7.32	7.43	7.92	
MSCI United Kingdom IMI	0.53	4.03	22.04	7.05	15.36	11.23	8.46	7.58	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.84	17.43	13.86	1.92
3.14	15.72	12.31	2.21

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – JUN 30, 2026)

	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 + ex Fossil Fuels	1.04	4.83	50.96	13.71	14.34	14.15	0.71	0.33	0.45	0.53	33.31	2020-02-19–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.92	9.59	10.44	12.28	1.06	0.75	0.57	0.55	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)

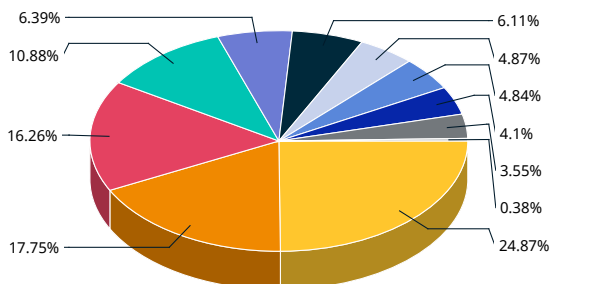
INDEX CHARACTERISTICS

	MSCI UK IMI SRI Filtered + ex Fossil Fuels	MSCI United Kingdom IMI
Number of Constituents	64	264
	Weight (%)	
Largest	5.51	9.25
Smallest	0.01	0.01
Average	1.56	0.38
Median	1.09	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
LLOYDS BANKING GROUP	5.51	2.45	Financials
BARCLAYS	5.45	2.61	Financials
GSK	5.00	3.02	Health Care
HALEON	4.87	1.16	Health Care
NATIONAL GRID	4.10	2.33	Utilities
RECKITT BENCKISER GROUP	3.99	1.19	Cons Staples
SUNBELT RENTALS HOLDINGS	3.87	0.85	Industrials
3I GROUP	3.52	0.91	Financials
NEXT	3.48	0.63	Cons Discr
LONDON STOCK EXCHANGE	3.35	1.37	Financials
Total	43.15	16.52	

SECTOR WEIGHTS



- Financials 24.87%
- Industrials 17.75%
- Health Care 16.26%
- Real Estate 10.88%
- Consumer Discretionary 6.39%
- Consumer Staples 6.11%
- Communication Services 4.87%
- Materials 4.84%
- Utilities 4.1%
- Information Technology 3.55%
- Energy 0.38%

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

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.

