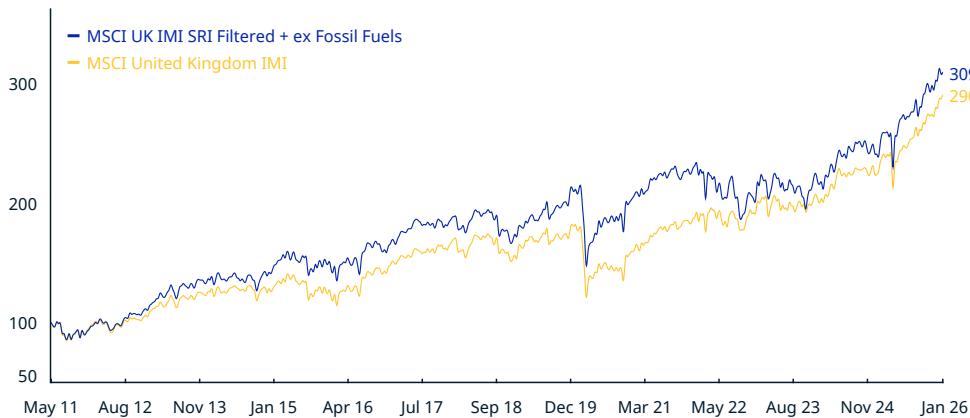


MSCI UK IMI SRI Filtered PAB Index (GBP)

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 – JAN 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 (%) (JAN 30, 2026)

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2011	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI UK IMI SRI Filtered + ex Fossil Fuels	1.84	3.70	19.96	1.84	12.60	9.07	7.75	8.00	2.93	16.53	14.03	1.87
MSCI United Kingdom IMI	3.21	6.03	21.66	3.21	13.19	12.96	8.92	7.54	3.04	15.70	13.55	2.23

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

	Beta	Tracking Error (%) ¹	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	1.03	4.61	44.77	12.26	13.27	13.57	0.65	0.49	0.49	0.55	33.31	2020-02-19–2020-03-23	
MSCI United Kingdom IMI	1.00	0.00	2.43	9.04	9.73	11.93	0.91	0.99	0.63	0.56	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)

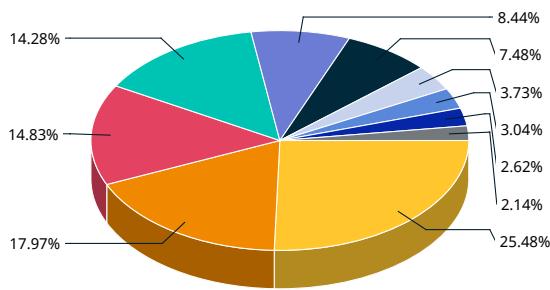
INDEX CHARACTERISTICS

	MSCI UK IMI SRI Filtered + ex Fossil Fuels	MSCI United Kingdom IMI
Number of Constituents	65	262
	Weight (%)	
Largest	8.04	8.31
Smallest	0.02	0.01
Average	1.54	0.38
Median	0.89	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	8.04	7.92	Health Care
LLOYDS BANKING GROUP	5.63	2.42	Financials
BARCLAYS	5.57	2.55	Financials
GSK	5.06	2.87	Health Care
RECKITT BENCKISER GROUP	5.05	1.54	Cons Staples
3I GROUP	4.05	1.25	Financials
STANDARD CHARTERED	3.85	1.36	Financials
NATIONAL GRID	3.73	2.30	Utilities
ASHTEAD GROUP	3.71	0.74	Industrials
RELX (GB)	3.36	1.77	Industrials
Total	48.07	24.73	

SECTOR WEIGHTS



- Financials 25.48% ● Health Care 17.97% ● Real Estate 14.83% ● Industrials 14.28%
- Consumer Discretionary 8.44% ● Consumer Staples 7.48% ● Utilities 3.73%
- Materials 3.04% ● Information Technology 2.62% ● Communication Services 2.14%

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.

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