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 – SEP 2025)

- MSCI UK IMI SRI Filtered + ex Fossil Fuels - MSCI United Kingdom IMI 285.0 264.0 200 May 11 Aug 12 Oct 13 Dec 14 Mar 16 May 17 Jul 18 Oct 19 Dec 20 Feb 22 May 23 Jul 24 Sep 25

ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI SRI Filtered + ex Fossil Fuels	MSCI United Kingdom IMI
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 (%) (SEP 30, 2025)

FUNDAMENTALS (SEP 30, 2025)

		ANNUALIZED											
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _M	Since lay 31, 2011	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI UK IMI SRI Filtered + ex Fossil Fuels	2.10	4.53	13.90	17.29	14.81	9.02	7.04	7.57	3.19	14.79	12.86	1.88	-
MSCI United Kingdom IMI	1.82	6.94	16.11	16.82	14.39	13.22	7.97	7.00	3.30	14.95	12.96	2.10	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 - SEP 30, 2025)

				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 May 31, 2011	(%)	Period YYYY-MM-DD	
MSCI UK IMI SRI Filtered + ex Fossil Fuels	1.03	4.63	39.83	13.23	14.34	13.62	0.77	0.48	0.45	0.52	33.31	2020-02-19—2020-03-23	
MSCI United Kingdom IMI	1.00	0.00	2.26	9.84	11.40	12.00	0.96	0.90	0.56	0.52	35.23	2020-01-17—2020-03-23	
	1 Last	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)

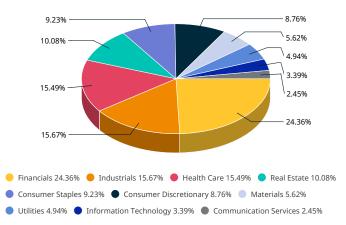
INDEX CHARACTERISTICS

	MSCI UK IMI SRI Filtered + ex Fossil Fuels	MSCI United Kingdom IMI					
Number of	92	276					
Constituents							
	Weight (%)						
Largest	7.08	7.40					
Smallest	0.00	0.00					
Average	1.09	0.36					
Median	0.58	0.07					

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	7.08	7.04	Health Care
GSK	5.50	2.61	Health Care
RECKITT BENCKISER GROUP	5.08	1.58	Cons Staples
BARCLAYS	5.00	2.18	Financials
RELX (GB)	4.97	2.65	Industrials
LLOYDS BANKING GROUP	4.95	2.04	Financials
3I GROUP	4.53	1.62	Financials
NATIONAL GRID	4.10	2.13	Utilities
STANDARD CHARTERED	3.18	1.15	Financials
ASHTEAD GROUP	2.77	0.86	Industrials
Total	47.17	23.86	

SECTOR WEIGHTS



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.



SEP 30, 2025 Index Factsheet

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 redisseminated 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 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 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 IMPLIEDWARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE WITHOUT LIMITING ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY OR SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited. Privacy notic

© 2025 MSCI Inc. All rights reserved.

