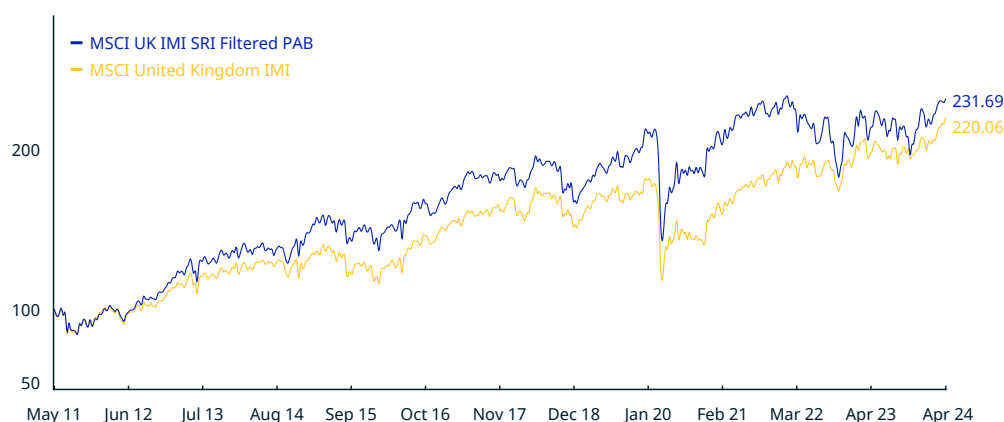


# MSCI UK IMI SRI Filtered PAB Index (GBP)

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 – APR 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 (%) (APR 30, 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	-0.70	5.65	3.28	3.40	1.52	3.97	5.32	6.72	
MSCI United Kingdom IMI	2.33	7.64	7.41	6.21	7.93	5.09	5.54	6.29	

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.27	14.18	13.08	1.55
3.70	12.63	11.52	1.83

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	4.66	33.20	15.12	16.55	13.72	0.01	0.22	0.37	0.48	33.31	2020-02-19–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.43	10.83	14.46	12.28	0.53	0.30	0.41	0.48	35.23	2020-01-17–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> 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)

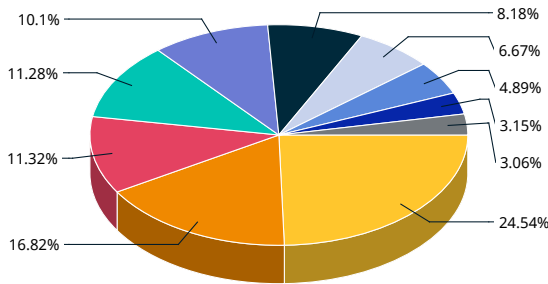
## INDEX CHARACTERISTICS

	MSCI UK IMI SRI Filtered PAB	MSCI United Kingdom IMI
<b>Number of Constituents</b>	101	315
	Weight (%)	
<b>Largest</b>	5.55	8.12
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.99	0.32
<b>Median</b>	0.62	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	5.55	8.12	Health Care
RELX (GB)	4.64	2.70	Industrials
LONDON STOCK EXCHANGE	4.58	1.60	Financials
LLOYDS BANKING GROUP	4.18	1.43	Financials
RECKITT BENCKISER GROUP	3.71	1.38	Cons Staples
BARCLAYS	3.67	1.33	Financials
CRH	3.45	1.88	Materials
SSE	3.15	0.79	Utilities
3I GROUP	3.10	1.22	Financials
HALMA	2.58	0.36	Info Tech
<b>Total</b>	<b>38.62</b>	<b>20.82</b>	

## SECTOR WEIGHTS



- Financials 24.54%
- Industrials 16.82%
- Consumer Discretionary 11.32%
- Materials 11.28%
- Consumer Staples 10.1%
- Real Estate 8.18%
- Health Care 6.67%
- Information Technology 4.89%
- Utilities 3.15%
- Communication Services 3.06%

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 is a leading provider of critical decision support tools and services for the global investment community. With over 45 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](http://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 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. 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 THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY 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 MSCI PARTIES 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 by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.