

Parameter Sheet for

- MSCI UK 1Y-5Y Government Bond Index

- MSCI UK 5Y-15Y Government Bond Index

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1 General Methodology Overview

The MSCI UK 1Y-5Y Government Bond and the MSCI UK 5Y-15Y Government Bond Index ('the Indexes'¹) are constructed to measure the performance of eligible bonds issued by government-related entities in the global fixed income markets.

The Indexes are rule based and conform to a general construction guideline as described in this document.

¹ The Indexes are governed by a set of methodology and policy documents ("Methodology Set"), including the present index methodology document. The Methodology Set for the Indexes can be accessed from MSCI's webpage <https://www.msci.com/index-methodology> in the section 'Search Methodology by Index Name or Index Code'.

2 Index Construction: General guidelines

2.1 Determining the Underlying Universe

The index constituents will be weighted and rebalanced according to the MSCI Government Bond Indexes Methodology².

2.2 Defining the Indexes

2.2.1 MSCI UK 1Y-5Y Government Bond Index

The MSCI UK 1Y-5Y Government Bond Index is constructed using the methodology for the MSCI UK Government Bond Index, as defined in the MSCI Government Bond Indexes Methodology except for the below customization:

Maturity: The Index is constructed by applying the following maturity filter-

Index Name	Maturity Filter
MSCI UK 1Y-5Y Government Bond Index	All eligible constituents in this Index must have a maturity greater than or equal to 1 year and less than 5 years , as measured from the Rebalancing Date.

2.2.2 MSCI UK 5Y-15Y Government Bond Index

The MSCI UK 5Y-15Y Government Bond Index is constructed using the methodology for the MSCI UK Government Bond Index, as defined in the MSCI Government Bond Indexes Methodology except for the below customizations:

Maturity: The Index is constructed by applying the following maturity filter-

Index Name	Maturity Filter
MSCI UK 5Y-15Y Government Bond Index	All eligible constituents in this Index must have a maturity greater than or equal to 5 years and less than 15 years , as measured from the Rebalancing Date.

² The MSCI Government Bond Indexes Methodology is available at: <https://www.msci.com/index-methodology>

Appendix I: Methodology Sets

The Indexes are governed by a set of methodology and policy documents (“Methodology Set”), including the present index methodology document as mentioned below:

- Description of methodology set –
<https://www.msci.com/index/methodology/latest/FIInfo>
- MSCI Fixed Income Data Methodology –
<https://www.msci.com/index/methodology/latest/FIDATA>
- MSCI Fixed Income Calculation Methodology –
<https://www.msci.com/index/methodology/latest/FIINDEXCALC>
- MSCI Fixed Income Glossary of Terms –
<https://www.msci.com/index/methodology/latest/FIGLOSS>
- MSCI Fixed Income Index Policies –
<https://www.msci.com/index/methodology/latest/FIINDEXPOLICY>
- MSCI Government Bond Indexes Methodology-
<https://www.msci.com/index/methodology/latest/FIGOV>

The Methodology Sets for the Indexes can also be accessed from MSCI’s webpage <https://www.msci.com/index-methodology> in the section ‘Search Methodology by Index Name or Index Code’.

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The process for submitting a formal index complaint can be found on the index regulation page of MSCI's website at: www.msci.com/index-regulation.

To learn more, please visit www.msci.com.

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