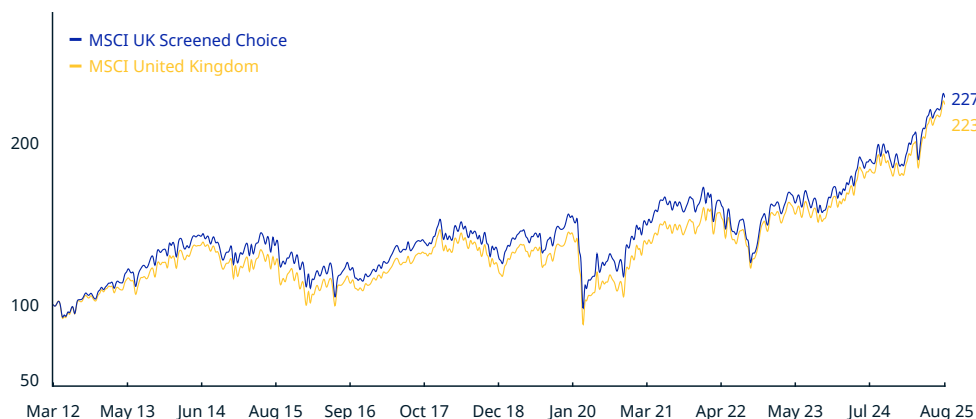


MSCI UK Screened Choice Index (USD)

The MSCI UK Screened Choice Index is a free float-adjusted market capitalization-weighted index based on the MSCI United Kingdom Index, its parent index, and includes large and mid-cap securities across the UK market. The index excludes companies that are associated with controversial, civilian, and nuclear weapons as well as tobacco or Companies that derive revenues from thermal coal power and extraction of select fossil fuels or Companies that are not in compliance with the United Nations Global Compact principles or Companies that are involved in Red Flag ESG controversies.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2012 – AUG 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI UK Screened Choice	MSCI United Kingdom
2024	7.17	7.54
2023	15.00	14.09
2022	-10.24	-4.84
2021	17.48	18.50
2020	-8.57	-10.47
2019	21.95	21.05
2018	-12.38	-14.15
2017	22.10	22.30
2016	-5.23	-0.10
2015	-4.01	-7.56
2014	-4.87	-5.39
2013	26.24	20.67

INDEX PERFORMANCE – NET RETURNS (%) (AUG 29, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Mar 29, 2012
					3 Yr	5 Yr	10 Yr		
MSCI UK Screened Choice	3.63	5.55	15.04	23.08	17.22	11.89	5.84	6.33	
MSCI United Kingdom	3.66	6.03	16.49	24.69	17.72	13.90	6.56	6.17	

FUNDAMENTALS (AUG 29, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.39	13.58	12.47	1.94
3.35	14.12	12.88	2.08

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2012 – AUG 29, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Mar 29, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI UK Screened Choice	0.98	2.22	8.04	14.32	15.93	15.50	0.86	0.60	0.31	0.37	40.76	2019-12-16–2020-03-23
MSCI United Kingdom	1.00	0.00	2.47	14.19	15.90	15.61	0.90	0.72	0.35	0.36	42.40	2018-01-25–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI UK Screened Choice Index (USD)

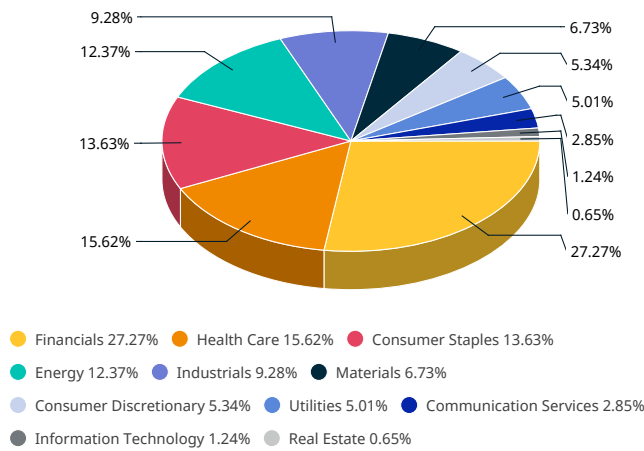
INDEX CHARACTERISTICS

	MSCI UK Screened Choice	MSCI United Kingdom
Number of Constituents	69	73
	Weight (%)	
Largest	9.88	8.68
Smallest	0.13	0.12
Average	1.45	1.37
Median	0.61	0.59

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	9.88	8.68	Health Care
HSBC HOLDINGS (GB)	8.92	7.84	Financials
SHELL	8.67	7.62	Energy
UNILEVER PLC (GB)	6.16	5.42	Cons Staples
BP	3.70	3.25	Energy
RELX (GB)	3.42	3.00	Industrials
GSK	3.20	2.82	Health Care
RIO TINTO PLC (GB)	2.83	2.49	Materials
NATIONAL GRID	2.76	2.42	Utilities
BARCLAYS	2.75	2.42	Financials
Total	52.29	45.97	

SECTOR WEIGHTS



The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI UK Screened Choice Index was launched on May 22, 2024. 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

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