Quantitative Investment Solutions

June 2026

aberdeeninvestments.com

Contents

Who we are

We take a systematic approach to equity and fixed income investing. Our capabilities span passive, evolve, and enhanced index strategies, complemented by solutions that combine fundamental insights with systematic portfolio construction. We also design bespoke portfolios tailored to meet the specific objectives of our clients.

"Whether investors want to replicate market returns, address their sustainability concerns, pursue systematic outperformance, or access targeted themes, Aberdeen Investments offers cost-effective solutions to help them achieve their goals."

Sean Phayre, PhD
Head of Quantitative Investment Solutions

£127bn
AUM

Our expertise

Inception in 2005

21 dedicated investment professionals

>30% of Aberdeen Investments' total assets under management (AUM)

Active stewardship across all our strategies

"By investing in one of our building blocks, investors can gain exposure to hundreds of securities and implement their own asset allocation in the most cost-effective manner."

Source: Aberdeeen, 30 June 2026.

What we offer

1

Enhanced indexation

- Tilt market-cap indices towards multiple risk factors, such as value, quality and momentum.
- Target index outperformance over the long term, while keeping tracking error under control (typically 75-150 bps) and applying index constraints.
- Voting and engagement.

2

Passive indexation

- Track equity and fixed income indices with minimal tracking error.
- Replicate indices across a range of global, regional and local markets through full replication, optimisation or sampling.
- Voting and engagement.

3

Evolve indexation

- Track customised equity and fixed income indices.
- Design proprietary indices to deliver enhanced sustainability outcomes, while maintaining a risk and return profile similar to the parent index.
- Voting and engagement.

4

Bespoke

- Customised solutions tailored to meet the specific objectives of our clients.
- Hybrid active solutions combining fundamental insights with advanced quantitative portfolio construction techniques.
- Voting and engagement.

Why choose us?

>30 building blocks to chose from

We offer a full range of equity and fixed income strategies across local, regional and global markets.

Cost-effective and risk-controlled implementation enables investors to meet their goals.

Sustainability

We integrate ESG considerations into our process. We implement active engagement and use our voting rights to drive positive change.

Experience

Clients benefit from the expertise of a stable investment team, with a demonstrable track record since 2005.

Source: Aberdeen, 30 June 2026.

Enhanced indexation

A factor-driven strategy that goes beyond traditional indexation

What is enhanced indexing?

Enhanced indexing applies a multi-factor approach to an index portfolio. It tilts its constituents towards specific risk factors - such as quality, value and momentum - to achieve above-benchmark returns over the long term. This is a systematic, rules-based strategy that relies on proprietary risk factors.

Aim to enhance returns

Systematic and rules-based approach

Controlled implementation costs

Our approach

Systematic – apply a systematic approach to investment

Diversified – focus on multiple enhanced risk factors

Dynamic – apply proprietary definition of risk factors

Cost-effective – provide cost-efficient access to regional and global equity markets

Why invest in enhanced indexation at Aberdeen Investments?

Experience

Clients benefit from the expertise of a stable investment team, and a demonstrable track record in equity enhanced indexation since 2007.

Proprietary

We have developed proprietary enhanced factors that can perform in different market conditions.

Advanced analytics

Clients benefit from the experience and support of a dedicated team that focuses on advanced analytics.

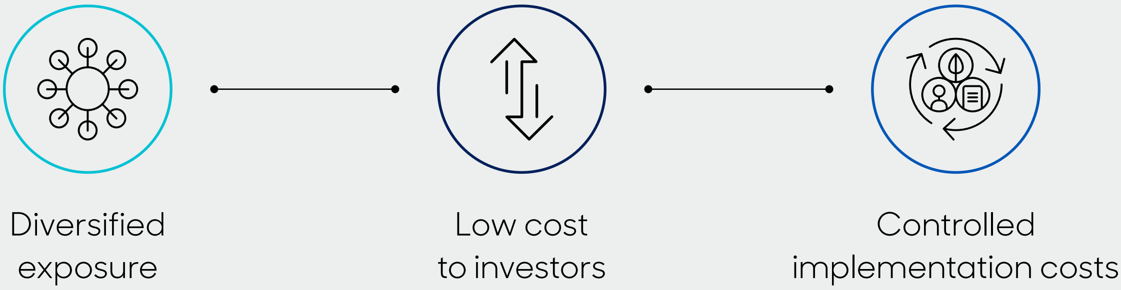
Source: Aberdeen, 30 June 2026.

Passive indexation

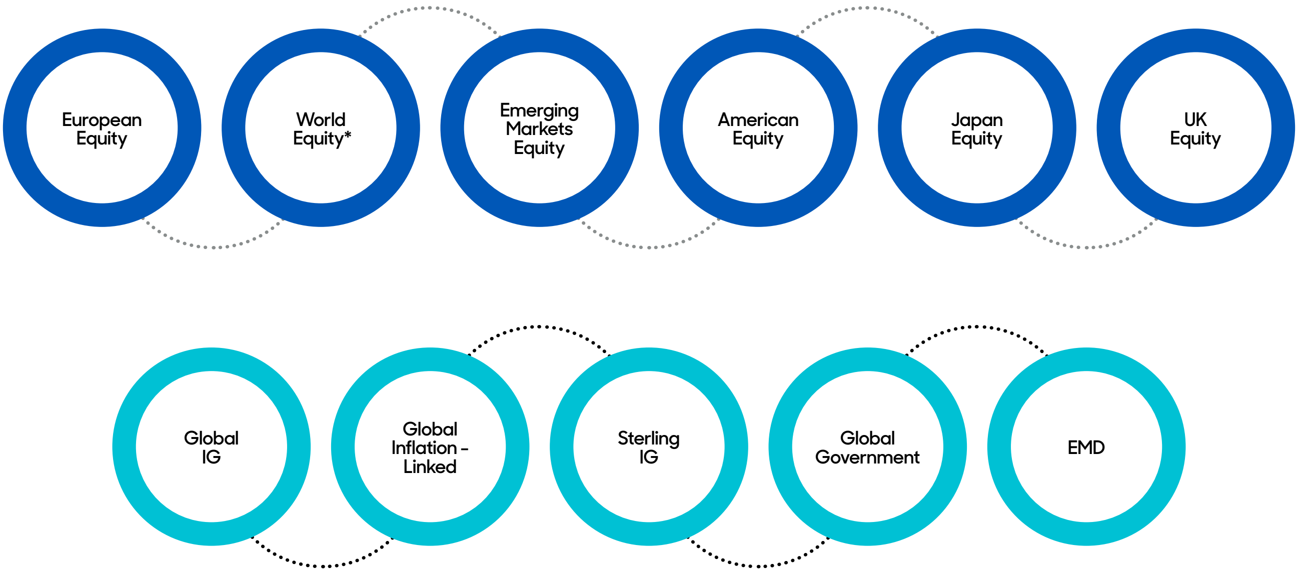
Replicating the risk and return profile of indices in the most cost-efficient way

- Simple, transparent and cost-effective approach to equity and fixed income investing.
- Voting across all our equity portfolios and active stewardship that is supported by our central sustainability team.

Key benefits of passive indexation:



Our range of passive strategies cover:



The above strategies are provided to illustrate our range of capabilities only and may not be available in all jurisdictions.

* Real Estate and Infrastructure.

Evolve indexation

Balancing long-term financial returns with sustainable improvements

- We aim to generate long-term returns by replicating the risk and return profile of customised indices with sustainable improvements.
- We have designed customised proprietary indices in partnership with the calculation agent MSCI – a global leader in index design, ESG (environmental, social and governance) data and analytics.
- Aberdeen Investments indices focus on minimising the long-term risks associated with ESG concerns. They also leverage opportunities arising from the transition to cleaner technologies.

Sustainability outcomes:

Sustainability outcomes
Aim to improve aggregate ESG scores by up to
+20%*
relative to the parent index

Climate risks
Aim to reduce carbon intensity and potential carbon emissions by up to
50%
relative to the parent index

Climate opportunities
Aim to enhance green revenue scores by up to
50%
relative to the parent index

*10% (UK, Europe, Japan), 20% (World, US, Asia, Emerging Markets).

How we achieve this:

Exclusion screening

- Excluding key sustainability risks
  - Severe controversies
  - Tobacco*
  - Thermal coal
  - Unconventional oil and gas*
  - Controversial weapons

* >5% revenue from those industries

Universe construction stage

Portfolio targeting

- Material sustainability improvement
  - 10-20% improvement in ESG score
  - 50% reduction in carbon intensity
  - 50% reduction in potential emissions
  - 50% increase in green revenue
- Retain benefits of standard index
  - Minimise TE to parent index
  - Manage unintended bias
  - Stock, sector, country constraints

Portfolio construction stage

Active stewardship

- Engagement to encourage sustainable business practice
- Frequent dialogue on ESG issues with company management
- Voting policy

Ownership

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