



# Our ESG rating performance

NatWest Group has continued to proactively respond to a number of key ESG surveys and sustainability assessments, achieving above industry average in several benchmarks <sup>(1)</sup>.



## Coutts | PRI Principles for Responsible Investing <sup>(2)</sup>

Coutts has outperformed the median peer group score in the latest UN-supported Principles for Responsible Investment (PRI) assessment. Our investment and stewardship policy, which details our approach to integrating ESG principles into our investment process, was given a score of 98% by the PRI.



## Sustainalytics Risk Report <sup>(3)</sup>

In December 2022, NatWest Group received an ESG Risk Rating of 17.4 from Sustainalytics and was assessed to be at Low Risk of experiencing material financial impacts from ESG factors.



## S&P CSA

NatWest Group scored 61 (out of 100) in the 2022 S&P Global Corporate Sustainability Assessment. As of 31 December 2022, we performed in the top quintile in the Banks Industry in the S&P Global Corporate Sustainability Assessment.



## CDP Climate Change Disclosure

In the 2022 CDP Climate Change Disclosure we maintained our score of B, against a Financial Services average of B-. We continue to work to further integrate climate-related considerations within business processes and support the transition to a net-zero economy.



## Workforce Disclosure Initiative (WDI)

In 2022 we achieved a disclosure score of 68%, compared with an industry average of 67%. We have been participating since WDI inception in 2017.



## FTSE4Good Index Series<sup>(4)</sup>

In 2022 we achieved a score of 4.3 out of 5, placing us at 89<sup>th</sup> percentile among banks.



## ISS ESG Rating

As of December 2022 we have improved our ESG rating to C+ and retained Prime status with ISS ESG, scoring in the top performing organisations in the industry.



## Tortoise<sup>(5)</sup>

We ranked 1<sup>st</sup> in the "Talk" Score which indicates the level of commitment to measurable and time-bound targets and memberships and 3<sup>rd</sup> in the "Walk" score which measures performance across a wide range of areas from poverty and inequality to climate change and biodiversity.



## World Benchmarking Alliance (WBA)

We ranked 10<sup>th</sup> out of 395 financial institutions assessed in the inaugural 2022 Financial System Benchmark with an overall score of 40/100.

## MSCI Rating <sup>(6)</sup>

In December 2022, NatWest Group received a rating of AA (on a scale of AAA-CCC) in the MSCI ESG Ratings assessment.

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- (2) The Summary Scorecard is available at <https://www.coutts.com/insight-articles/news/2022/Investments/coutts-has-outperformed-the-median-peer-group-score-in-the-latest-un-supported-principles-for-responsible-investment-assessment.html>. Public Transparency Report can be accessed at <https://www.coutts.com/content/dam/rbs-coutts/coutts-com/Files/wealth-management/Coutts%20Institute/responsible-investing/pri-assessment-report-2021.pdf>.
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- (5) Tortoise Responsibility100 Index.
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