

MSCI UK IMI Custom Sector Strategy Index (GBP)

The **MSCI UK IMI Custom Sector Strategy Index** is based on MSCI UK IMI Index, its parent index and is designed to measure the performance of the large, mid and small cap segments of the UK market. At the inception of the Index and at each quarterly rebalancing - coinciding with the MSCI Quarterly Index Reviews effective at the open of the first business day of March, June, September and December - each sector as defined in the Global Industry Classification Standard (GICS®) is given an equal weight. Additionally, effective at the open of each QIR, if the weight of any constituent security is greater than 5% of the Index, its weight will be capped to 5%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (AUG 2013 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Custom Sector Strategy	MSCI United Kingdom IMI
2024	6.78	9.09
2023	9.92	7.96
2022	-2.54	1.61
2021	19.48	18.66
2020	-8.69	-11.78
2019	21.07	18.41
2018	-7.59	-9.76
2017	13.60	12.99
2016	19.51	17.41
2015	-0.28	0.01
2014	1.10	0.45

INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 30, 2013
MSCI UK IMI Custom Sector Strategy	-0.17	5.61	14.28	16.64	10.26	10.62	8.10	7.36
MSCI United Kingdom IMI	0.50	6.19	20.20	21.84	12.25	12.40	7.86	7.10

INDEX RISK AND RETURN CHARACTERISTICS (NOV 28, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			MAXIMUM DRAWDOWN		
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 30, 2013	(%)	Period YYYY-MM-DD
MSCI UK IMI Custom Sector Strategy	13.81	9.21	10.08	12.04	0.61	0.76	0.57	0.54	34.76	2020-01-17–2020-03-23
MSCI United Kingdom IMI	2.43	9.25	9.78	11.97	0.80	0.94	0.55	0.52	35.23	2020-01-17–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI UK IMI Custom Sector Strategy Index (GBP)

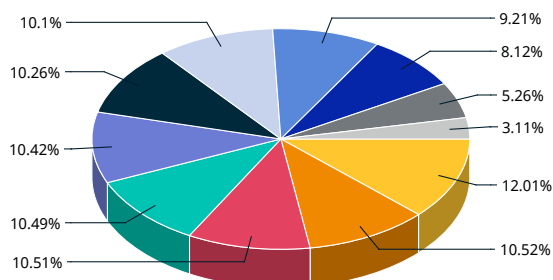
INDEX CHARACTERISTICS

MSCI UK IMI Custom Sector Strategy	
Number of Constituents	265
Mkt Cap (GBP Millions)	
Index	2,429,225.58
Largest	127,354.08
Smallest	114.75
Average	9,166.89
Median	2,026.70

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
ASTRAZENECA	127.35	5.24	Health Care
UNILEVER PLC (GB)	121.49	5.00	Cons Staples
SHELL	117.88	4.85	Energy
HALMA	90.21	3.71	Info Tech
RIO TINTO PLC (GB)	89.51	3.68	Materials
HSBC HOLDINGS (GB)	74.43	3.06	Financials
BP	73.79	3.04	Energy
VODAFONE GROUP	70.03	2.88	Comm Srvcs
SAGE GROUP (THE)	69.09	2.84	Info Tech
COMPASS GROUP	66.82	2.75	Cons Discr
Total	900.60	37.07	

SECTOR WEIGHTS



● Consumer Staples 12.01% ● Information Technology 10.52% ● Materials 10.51%
 ● Communication Services 10.49% ● Consumer Discretionary 10.42% ● Financials 10.26%
 ● Industrials 10.1% ● Health Care 9.21% ● Energy 8.12% ● Utilities 5.26%
 ● Real Estate 3.11%

The MSCI UK IMI Custom Sector Strategy Index was launched on Jan 27, 2014. 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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2025 MSCI Inc. All rights reserved.

