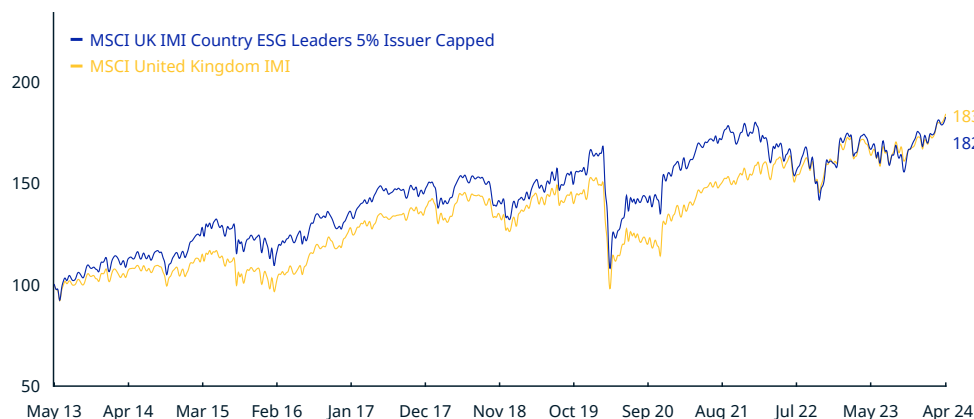


# MSCI UK IMI Country ESG Leaders 5% Issuer Capped Index (GBP)

The MSCI UK IMI Country ESG Leaders 5% Issuer Capped Index captures large, mid and small-cap stocks of the United Kingdom equity markets. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a capped version of the MSCI UK IMI Country ESG Leaders Index and limits concentration risk by constraining the maximum weight of a company to 5%. Constituent selection is based on the research provided by MSCI ESG Research.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (MAY 2013 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Country ESG Leaders 5% Issuer Capped	MSCI United Kingdom IMI
2023	10.67	7.96
2022	-11.02	1.61
2021	13.84	18.66
2020	-4.59	-11.78
2019	23.31	18.41
2018	-11.35	-9.76
2017	12.50	12.99
2016	8.74	17.41
2015	6.58	0.01
2014	3.71	0.45

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2013
MSCI UK IMI Country ESG Leaders 5% Issuer Capped	0.73	5.55	4.72	3.59	2.46	3.80	4.95	5.64
MSCI United Kingdom IMI	2.33	7.64	7.41	6.21	7.93	5.09	5.54	5.72

## FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.72	13.50	12.37	1.71
3.70	12.63	11.52	1.83

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI UK IMI Country ESG Leaders 5% Issuer Capped	1.05	4.32	17.08	13.91	16.12	13.49	0.06	0.21	0.35	0.40	34.97	2020-02-19–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.43	10.83	14.46	12.28	0.53	0.30	0.41	0.43	35.23	2020-01-17–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

MSCI UK IMI Country ESG Leaders 5% Issuer Capped Index (GBP)

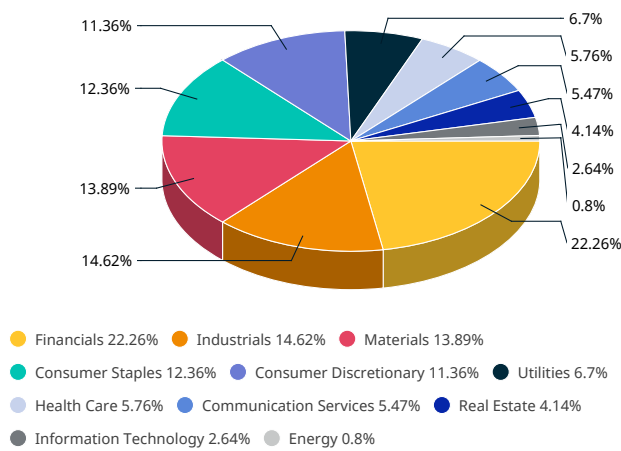
INDEX CHARACTERISTICS

	MSCI UK IMI Country ESG Leaders 5% Issuer Capped	MSCI United Kingdom IMI
Number of Constituents	157	315
	Weight (%)	
Largest	5.02	8.12
Smallest	0.02	0.00
Average	0.64	0.32
Median	0.22	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASTRAZENECA	5.02	8.12	Health Care
HSBC HOLDINGS (GB)	4.73	5.79	Financials
NATIONAL GRID	4.45	1.69	Utilities
UNILEVER PLC (GB)	4.44	4.49	Cons Staples
CRH	4.40	1.88	Materials
RELX (GB)	4.20	2.70	Industrials
ANGLO AMERICAN	4.13	1.45	Materials
LLOYDS BANKING GROUP	4.07	1.43	Financials
3I GROUP	3.45	1.22	Financials
RECKITT BENCKISER GROUP	3.36	1.38	Cons Staples
Total	42.25	30.16	

SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI UK IMI Country ESG Leaders 5% Issuer Capped Index was launched on Oct 06, 2020. 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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