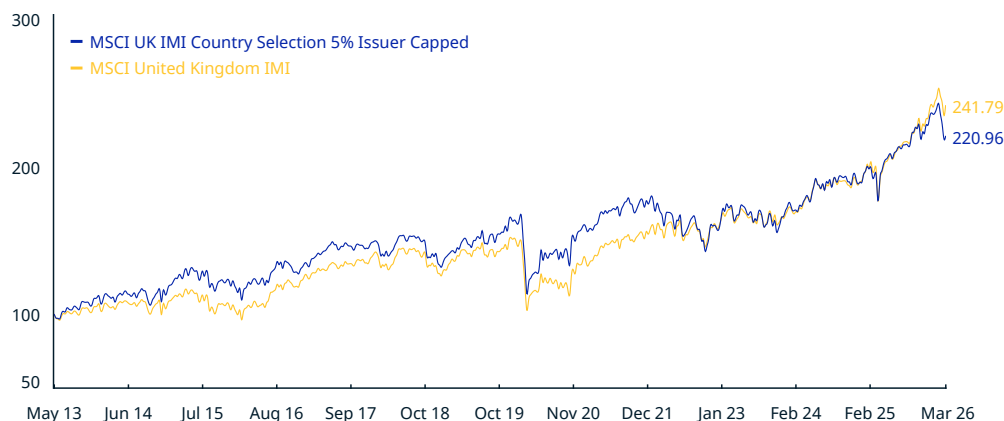


MSCI UK IMI Country Selection 5% Issuer Capped Index (GBP)

The MSCI UK IMI Country Selection 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 Selection 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 Solutions.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (GBP) (MAY 2013 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Country Selection 5% Issuer Capped	MSCI United Kingdom IMI
2025	21.38	24.53
2024	7.63	9.09
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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr	Since May 31, 2013	
MSCI UK IMI Country Selection 5% Issuer Capped	-11.10	-3.80	13.76	-3.80	9.66	6.40	6.07	6.37	
MSCI United Kingdom IMI	-6.56	2.91	21.94	2.91	13.58	11.55	8.59	7.12	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.18	15.07	12.32	2.28
3.21	15.45	12.81	2.20

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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 Selection 5% Issuer Capped	1.05	4.44	15.90	12.63	13.27	13.70	0.43	0.29	0.37	0.42	34.97	2020-02-19–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.20	10.32	10.53	12.30	0.84	0.79	0.59	0.51	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 Country Selection 5% Issuer Capped Index (GBP)

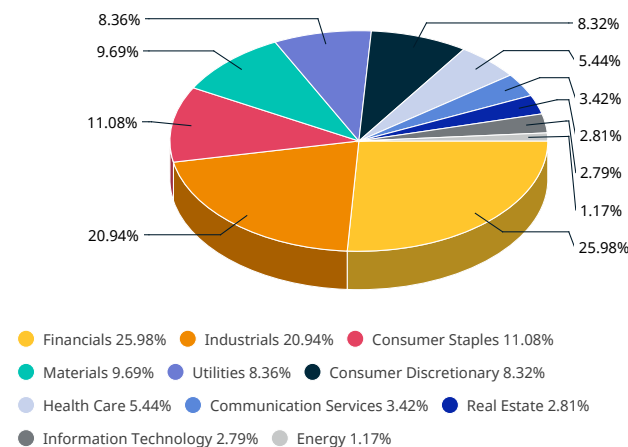
INDEX CHARACTERISTICS

	MSCI UK IMI Country Selection 5% Issuer Capped	MSCI United Kingdom IMI
Number of Constituents	152	265
	Weight (%)	
Largest	5.48	8.68
Smallest	0.03	0.00
Average	0.66	0.38
Median	0.21	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
RELX (GB)	5.48	1.72	Industrials
HSBC HOLDINGS (GB)	4.75	7.99	Financials
ASTRAZENECA	4.67	8.68	Health Care
NATIONAL GRID	4.55	2.40	Utilities
LLOYDS BANKING GROUP	4.44	2.07	Financials
ANGLO AMERICAN	4.33	1.36	Materials
RECKITT BENCKISER GROUP	3.90	1.25	Cons Staples
UNILEVER PLC (GB)	3.83	3.49	Cons Staples
SSE	3.81	1.19	Utilities
PRUDENTIAL	3.21	1.01	Financials
Total	42.96	31.15	

SECTOR WEIGHTS



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

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

The MSCI UK IMI Country Selection 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

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.

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