

MSCI United Kingdom IMI (USD)

The **MSCI United Kingdom Investable Market Index (IMI)** is designed to measure the performance of the large, mid and small cap segments of the UK market. With 262 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in the UK.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI United Kingdom IMI	MSCI World IMI	MSCI ACWI IMI
2025	33.78	21.49	22.60
2024	7.20	18.04	16.89
2023	14.45	23.50	22.18
2022	-9.74	-17.81	-18.00
2021	17.62	21.56	18.71
2020	-8.92	16.48	16.81
2019	23.25	28.20	27.04
2018	-14.98	-8.93	-9.61
2017	23.78	23.09	24.58
2016	-1.50	8.82	8.96
2015	-5.42	-0.26	-1.68
2014	-5.40	5.07	4.36
2013	22.83	28.09	24.17
2012	17.41	16.75	17.04

INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 31, 1994				
MSCI United Kingdom IMI	5.30	10.74	34.39	5.30	17.39	12.98	8.61	7.70	3.04	15.70	13.55	2.23
MSCI World IMI	2.61	3.96	20.40	2.61	19.18	12.80	13.43	8.81	1.61	24.42	19.72	3.59
MSCI ACWI IMI	3.30	4.55	22.60	3.30	18.98	12.01	13.08	8.49	1.67	23.61	18.76	3.34

INDEX RISK AND RETURN CHARACTERISTICS (JAN 30, 2026)

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 May 31, 1994	(%)	Period	YYYY-MM-DD
MSCI United Kingdom IMI	2.43	11.66	14.48	15.90	1.03	0.70	0.46	0.38	63.68	2007-10-31 – 2009-03-09
MSCI World IMI	1.81	11.31	14.51	14.80	1.19	0.69	0.78	0.46	57.69	2007-10-31 – 2009-03-09
MSCI ACWI IMI	2.00	11.09	14.10	14.56	1.20	0.65	0.77	0.43	58.28	2007-10-31 – 2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI United Kingdom IMI was launched on Jun 05, 2007. 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.

INDEX CHARACTERISTICS

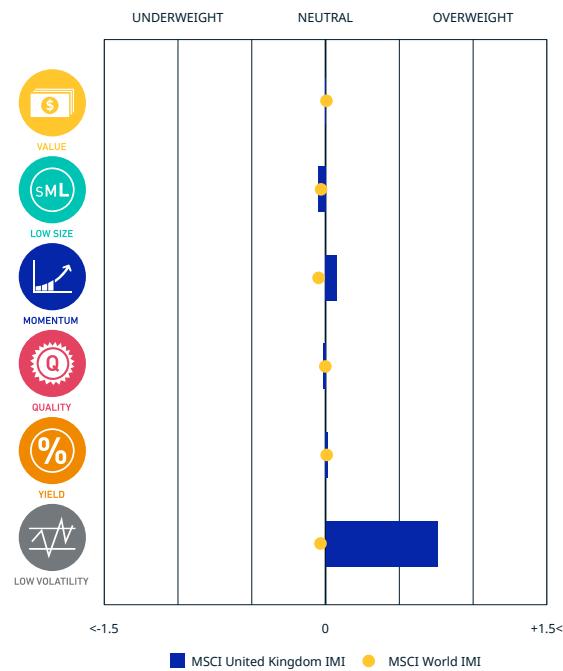
MSCI United Kingdom IMI	
Number of Constituents	262
Mkt Cap (USD Millions)	
Index	3,653,007.57
Largest	303,647.53
Smallest	212.92
Average	13,942.78
Median	2,623.77

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
HSBC HOLDINGS (GB)	303.65	8.31	Financials
ASTRAZENECA	289.40	7.92	Health Care
SHELL	222.08	6.08	Energy
UNILEVER PLC (GB)	147.76	4.04	Cons Staples
ROLLS-ROYCE GROUP	139.86	3.83	Industrials
BRITISH AMERICAN TOBACCO	131.27	3.59	Cons Staples
GSK	104.67	2.87	Health Care
RIO TINTO PLC (GB)	104.37	2.86	Materials
BP	100.13	2.74	Energy
BARCLAYS	93.16	2.55	Financials
Total	1,636.35	44.79	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



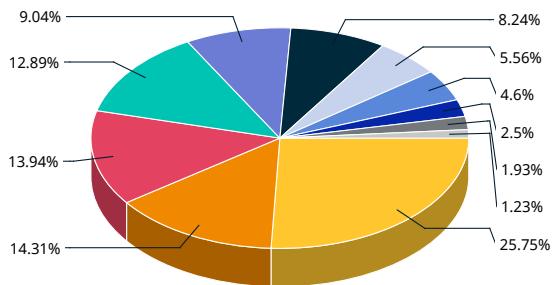
MSCI FaCS

-  **VALUE**
Relatively Inexpensive Stocks
-  **LOW SIZE**
Smaller Companies
-  **MOMENTUM**
Rising Stocks
-  **QUALITY**
Sound Balance Sheet Stocks
-  **YIELD**
Cash Flow Paid Out
-  **LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Financials 25.75% ● Industrials 14.31% ● Consumer Staples 13.94%
- Health Care 12.89% ● Energy 9.04% ● Materials 8.24%
- Consumer Discretionary 12.04% ● Utilities 4.6% ● Communication Services 2.5%
- Real Estate 1.93% ● Information Technology 1.23%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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