

MSCI UK IMI Custom Sector Strategy Index (AUD)

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 (AUD) (AUG 2013 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Custom Sector Strategy	MSCI United Kingdom IMI
2023	15.77	13.71
2022	-7.20	-3.26
2021	25.65	24.78
2020	-14.17	-17.07
2019	26.12	23.34
2018	-3.34	-5.61
2017	15.14	14.52
2016	0.67	-1.10
2015	6.02	6.34
2014	4.05	3.39

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 30, 2013
MSCI UK IMI Custom Sector Strategy	0.71	5.69	7.61	7.67	9.20	6.28	6.93	7.76
MSCI United Kingdom IMI	1.91	7.75	8.90	9.62	10.59	5.94	6.13	6.98

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI UK IMI Custom Sector Strategy	16.54	11.60	13.35	12.60	31.79	2020-02-21–2020-03-23
MSCI United Kingdom IMI	2.43	11.09	13.36	12.73	31.93	2019-12-16–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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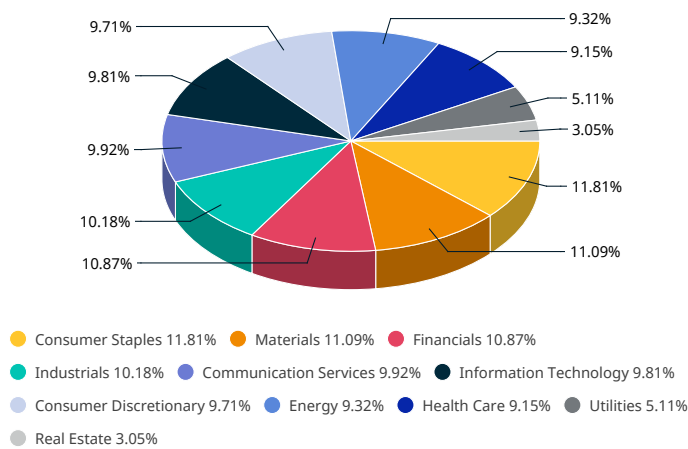
INDEX CHARACTERISTICS

MSCI UK IMI Custom Sector Strategy	
Number of Constituents	313
Mkt Cap (AUD Millions)	
Index	4,249,568.15
Largest	237,591.11
Smallest	132.20
Average	13,576.90
Median	2,982.02

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (AUD Billions)	Index Wt. (%)	Sector
ASTRAZENECA	237.59	5.59	Health Care
SHELL	234.26	5.51	Energy
UNILEVER PLC (GB)	185.57	4.37	Cons Staples
BP	150.90	3.55	Energy
HSBC HOLDINGS (GB)	143.40	3.37	Financials
SAGE GROUP (THE)	126.70	2.98	Info Tech
RIO TINTO PLC (GB)	126.11	2.97	Materials
GSK	114.90	2.70	Health Care
DIAGEO	111.22	2.62	Cons Staples
NATIONAL GRID	101.90	2.40	Utilities
Total	1,532.55	36.06	

SECTOR WEIGHTS



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

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