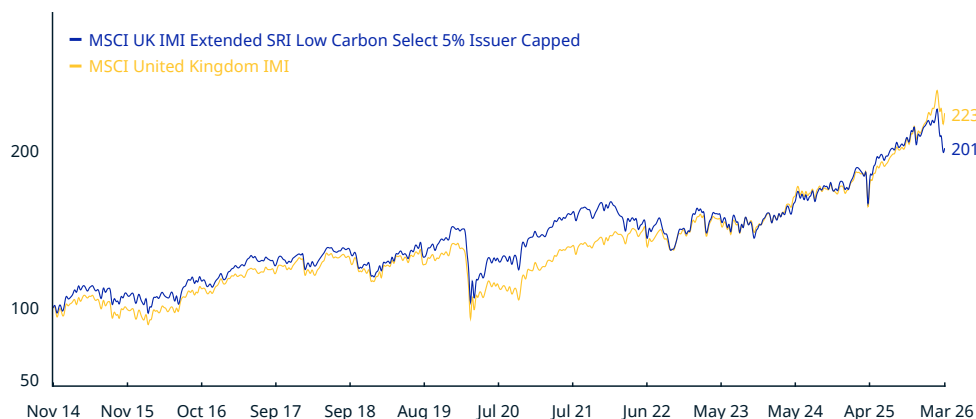


# MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (GBP)

The MSCI United Kingdom IMI Extended SRI Low Carbon Select 5% Issuer Capped Index captures large, mid and small-cap stocks of the UK equity markets. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. Constituent selection is based on 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) (NOV 2014 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI United Kingdom IMI
2025	21.83	24.53
2024	10.07	9.09
2023	7.69	7.96
2022	-10.89	1.61
2021	15.78	18.66
2020	-3.90	-11.78
2019	24.60	18.41
2018	-10.00	-9.76
2017	12.41	12.99
2016	9.69	17.41
2015	7.88	0.01

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	
MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	-11.11	-6.42	9.97	-6.42	9.18	5.93	6.47	6.35	
MSCI United Kingdom IMI	-6.56	2.91	21.94	2.91	13.58	11.55	8.59	7.34	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.29	13.85	11.61	2.00
3.21	15.45	12.81	2.20

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	1.02	4.77	14.37	12.54	12.78	13.50	0.40	0.27	0.40	0.40	33.50	2019-12-27–2020-03-23
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

<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 Extended SRI Low Carbon Select 5% Issuer Capped Index (GBP)

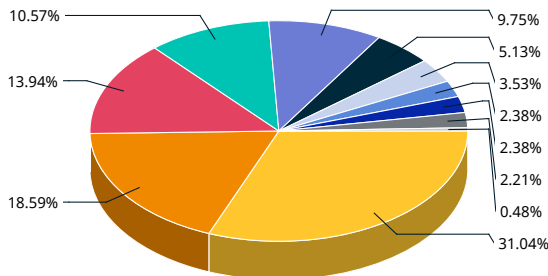
## INDEX CHARACTERISTICS

	MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI United Kingdom IMI
<b>Number of Constituents</b>	139	265
	Weight (%)	
<b>Largest</b>	5.29	8.68
<b>Smallest</b>	0.02	0.00
<b>Average</b>	0.72	0.38
<b>Median</b>	0.28	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
HSBC HOLDINGS (GB)	5.29	7.99	Financials
GSK	5.07	3.20	Health Care
LLOYDS BANKING GROUP	4.95	2.07	Financials
RELX (GB)	4.68	1.72	Industrials
BARCLAYS	4.52	2.05	Financials
UNILEVER PLC (GB)	4.27	3.49	Cons Staples
COMPASS GROUP	3.68	1.35	Cons Discr
HALEON	3.46	1.27	Health Care
RECKITT BENCKISER GROUP	3.41	1.25	Cons Staples
TESCO	3.14	1.15	Cons Staples
<b>Total</b>	<b>42.49</b>	<b>25.54</b>	

## SECTOR WEIGHTS



- Financials 31.04%
- Industrials 18.59%
- Consumer Staples 13.94%
- Health Care 10.57%
- Consumer Discretionary 9.75%
- Communication Services 5.13%
- Materials 3.53%
- Real Estate 2.38%
- Information Technology 2.38%
- Utilities 2.21%
- Energy 0.48%

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

The MSCI UK IMI Extended SRI Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 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](http://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>.

© 2026 MSCI Inc. All rights reserved.

