

# MSCI UK IMI Low Carbon SRI Selection Capped Index (USD)

The MSCI UK IMI Low Carbon SRI Selection Capped 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. The Index aims to represent the larger liquid segment of securities in the eligible equity universe above the defined size thresholds. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 18% in accordance with the MSCI Capped Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2014 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI UK IMI Low Carbon SRI Selection Capped	MSCI United Kingdom IMI
2025	29.86	33.75
2024	10.00	7.17
2023	15.94	14.41
2022	-14.43	-9.76
2021	13.00	17.57
2020	-0.68	-8.97
2019	28.99	23.16
2018	-14.57	-15.04
2017	21.79	23.70
2016	-7.29	-1.57
2015	0.42	-5.46

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014	FUNDAMENTALS (MAY 29, 2026)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI UK IMI Low Carbon SRI Selection Capped	0.50	-5.02	14.62	4.27	16.46	8.09	7.43	6.35	3.41	14.60	12.25	2.36	
MSCI United Kingdom IMI	0.08	-3.06	21.57	6.72	18.77	9.93	7.93	6.12	3.14	15.53	12.52	2.25	

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAY 29, 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 Low Carbon SRI Selection Capped	0.98	4.26	16.00	15.02	16.64	16.73	0.78	0.34	0.37	0.33	40.12	2019-12-16–2020-03-23
MSCI United Kingdom IMI	1.00	0.00	2.20	12.26	15.09	16.20	1.09	0.48	0.41	0.32	43.19	2019-12-16–2020-03-23

<sup>1</sup> Last 12 months

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

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

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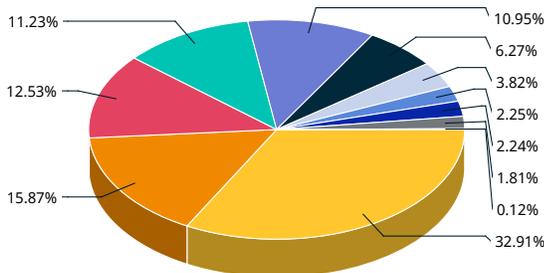
## INDEX CHARACTERISTICS

	MSCI UK IMI Low Carbon SRI Selection Capped	MSCI United Kingdom IMI
<b>Number of Constituents</b>	122	263
	Weight (%)	
<b>Largest</b>	20.40	8.89
<b>Smallest</b>	0.04	0.00
<b>Average</b>	0.82	0.38
<b>Median</b>	0.24	0.07

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
HSBC HOLDINGS (GB)	20.40	8.89	Financials
UNILEVER PLC (GB)	8.00	3.41	Cons Staples
RIO TINTO PLC (GB)	7.85	3.34	Materials
GSK	6.69	2.85	Health Care
RELX (GB)	3.89	1.66	Industrials
HALEON	2.62	1.11	Health Care
RECKITT BENCKISER GROUP	2.58	1.10	Cons Staples
PRUDENTIAL	2.38	1.01	Financials
SUNBELT RENTALS HOLDINGS	2.12	0.90	Industrials
EXPERIAN	2.06	0.88	Industrials
<b>Total</b>	<b>58.59</b>	<b>25.15</b>	

## SECTOR WEIGHTS



- Financials 32.91%
- Industrials 15.87%
- Consumer Staples 12.53%
- Materials 11.23%
- Health Care 10.95%
- Consumer Discretionary 6.27%
- Communication Services 3.82%
- Information Technology 2.25%
- Real Estate 2.24%
- Utilities 1.81%
- Energy 0.12%

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

The MSCI UK IMI Low Carbon SRI Selection Capped Index was launched on Sep 09, 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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