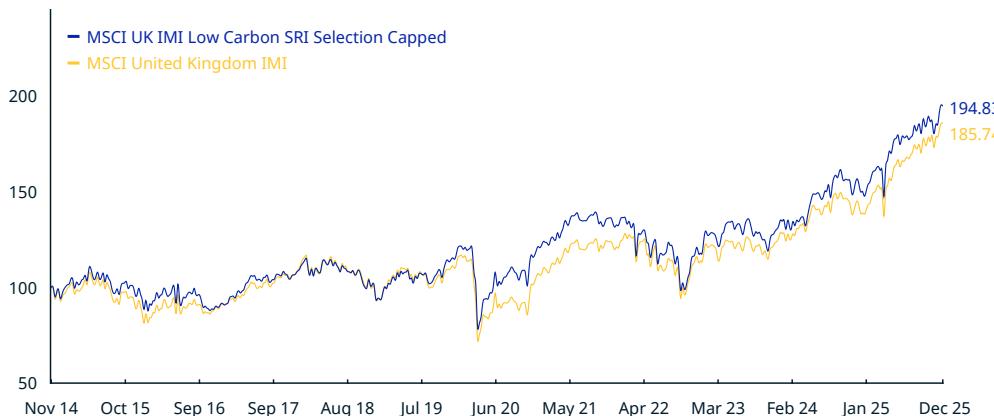


MSCI UK IMI Low Carbon SRI Selection Capped Index (USD)

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 – DEC 2025)



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 (%) (DEC 31, 2025)

FUNDAMENTALS (DEC 31, 2025)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014				
MSCI UK IMI Low Carbon SRI Selection Capped	5.19	4.93	29.86	29.86	18.31	9.87	7.06	6.19	3.34	15.19	12.77	2.41
MSCI United Kingdom IMI	3.76	6.51	33.75	33.75	17.93	11.71	7.27	5.73	3.16	15.45	13.14	2.20

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – DEC 31, 2025)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	0.96	4.07	19.53	13.21	15.17	16.14	0.98	0.49	0.37	0.33	40.12	2019-12-16–2020-03-23	
MSCI United Kingdom IMI	1.00	0.00	2.43	11.87	14.37	16.01	1.05	0.63	0.38	0.31	43.19	2019-12-16–2020-03-23	

¹ Last 12 months

² Based on monthly net returns data

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

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

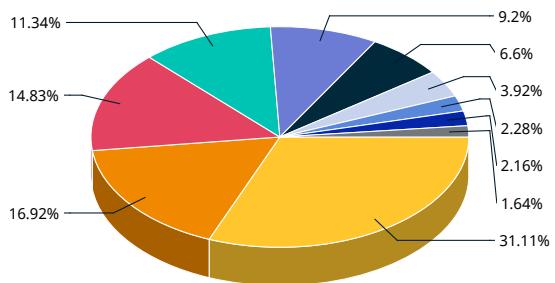
INDEX CHARACTERISTICS

	MSCI UK IMI Low Carbon SRI Selection Capped	MSCI United Kingdom IMI
Number of Constituents	125	265
	Weight (%)	
Largest	17.80	8.28
Smallest	0.04	0.01
Average	0.80	0.38
Median	0.25	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
HSBC HOLDINGS (GB)	17.80	7.83	Financials
UNILEVER PLC (GB)	9.33	4.10	Cons Staples
GSK	6.53	2.87	Health Care
RIO TINTO PLC (GB)	5.96	2.62	Materials
RELX (GB)	4.86	2.13	Industrials
RECKITT BENCKISER GROUP	3.57	1.57	Cons Staples
HALEON	2.94	1.29	Health Care
3I GROUP	2.86	1.26	Financials
EXPERIAN	2.72	1.20	Industrials
PRUDENTIAL	2.58	1.14	Financials
Total	59.16	26.00	

SECTOR WEIGHTS



- Financials 31.11% ● Industrials 16.92% ● Consumer Staples 14.83%
- Health Care 11.34% ● Materials 9.2% ● Consumer Discretionary 6.6%
- Communication Services 3.92% ● Real Estate 2.28% ● Information Technology 2.16%
- Utilities 1.64%

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 (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.

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.



MSCI UK IMI Low Carbon SRI Selection Capped Index (USD) | msci.com