

# MSCI United Kingdom IMI Select ESG Climate Solutions Target Index (GBP)

MSCI United Kingdom IMI Select ESG Climate Solutions Target Index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms, multiple dimensions of carbon exposure (carbon emissions and fossil fuel reserves) and green revenue in index construction while minimizing the ex-ante tracking error relative to the MSCI UK IMI Index.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (GBP) (NOV 2012 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI United Kingdom IMI Select ESG Climate Solutions Target	MSCI United Kingdom IMI
2023	9.81	7.99
2022	-4.13	1.63
2021	19.38	18.71
2020	-9.92	-11.74
2019	18.44	18.49
2018	-9.13	-9.70
2017	11.26	13.06
2016	14.15	17.49
2015	1.57	0.06
2014	-0.05	0.49
2013	20.76	20.54

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2012
MSCI United Kingdom IMI Select ESG Climate Solutions Target	4.71	3.41	8.22	3.41	7.09	4.83	5.15	6.19
MSCI United Kingdom IMI	4.73	3.80	8.80	3.80	8.67	5.19	5.58	6.65

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.73	12.73	11.58	1.74
3.81	12.39	11.39	1.80

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2012	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI United Kingdom IMI Select ESG Climate Solutions Target	12.67	11.87	14.83	12.45	0.44	0.29	0.39	0.47	34.43	2019-12-27–2020-03-23
MSCI United Kingdom IMI	2.43	11.00	14.47	12.28	0.60	0.31	0.42	0.51	35.22	2020-01-17–2020-03-23

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date

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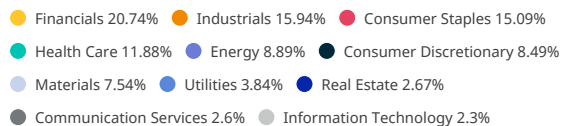
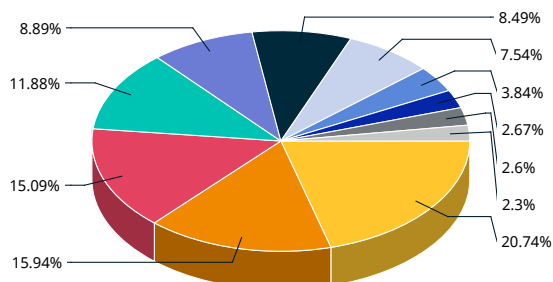
### INDEX CHARACTERISTICS

MSCI United Kingdom IMI Select ESG Climate Solutions Target	
Number of Constituents	119
Mkt Cap (GBP Millions)	
Index	1,673,841.77
Largest	121,771.48
Smallest	208.57
Average	14,065.90
Median	5,521.47

### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (GBP Billions)	Index Wt. (%)	Sector
ASTRAZENECA	121.77	7.27	Health Care
SHELL	98.70	5.90	Energy
UNILEVER PLC (GB)	84.37	5.04	Cons Staples
HSBC HOLDINGS (GB)	83.94	5.02	Financials
DIAGEO	77.62	4.64	Cons Staples
RELX (GB)	71.60	4.28	Industrials
GSK	57.53	3.44	Health Care
AVIVA	46.54	2.78	Financials
NATIONAL GRID	45.60	2.72	Utilities
SAGE GROUP (THE)	37.96	2.27	Info Tech
Total	725.64	43.35	

### SECTOR WEIGHTS



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