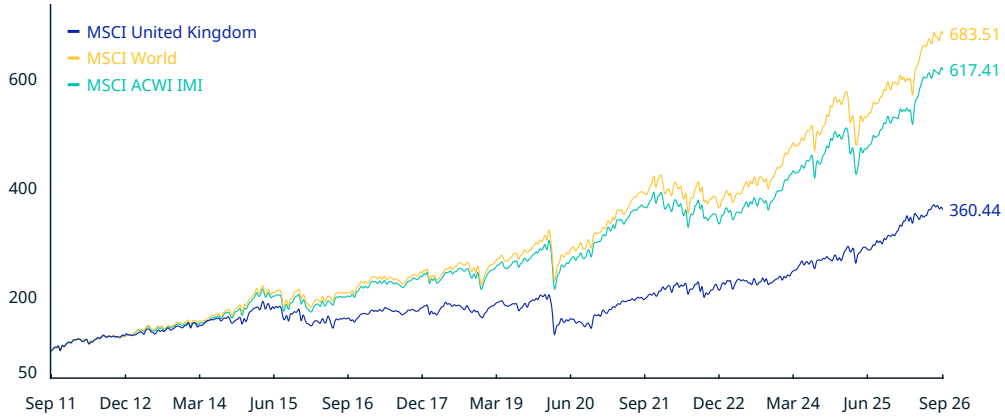
MSCI United Kingdom Index (EUR)

The **MSCI United Kingdom Index** is designed to measure the performance of the large and mid cap segments of the UK market. With 66 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in the UK.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (SEP 2011 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI United Kingdom	MSCI World	MSCI ACWI IMI
2025	19.12	6.77	7.62
2024	14.72	26.60	24.14
2023	10.23	19.60	17.47
2022	1.40	-12.78	-13.06
2021	27.49	31.07	27.20
2020	-17.86	6.33	6.65
2019	23.27	30.02	28.68
2018	-9.83	-4.11	-5.54
2017	7.42	7.51	8.87
2016	2.89	10.73	11.60
2015	2.97	10.42	8.96
2014	7.74	19.50	18.24
2013	15.45	21.20	18.21
2012	13.48	14.05	14.60

INDEX PERFORMANCE — NET RETURNS (%) (SEP 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Dec 31, 1998
MSCI United Kingdom	-1.78	2.57	19.78	11.90	16.13	12.97	8.48	5.07
MSCI World	1.05	2.55	19.21	15.55	18.59	12.34	12.69	7.34
MSCI ACWI IMI	0.83	1.74	20.63	16.81	18.46	11.50	11.93	7.58

FUNDAMENTALS (SEP 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI United Kingdom	3.17	14.01	12.12	2.32
MSCI World	1.52	22.69	17.92	4.10
MSCI ACWI IMI	1.63	21.55	16.20	3.43

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Dec 31, 1998	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI United Kingdom	3.82	9.74	11.41	13.43	1.31	0.95	0.62	0.31	59.09	2007-06-15—2009-03-09
MSCI World	3.18	11.43	13.23	13.44	1.32	0.80	0.90	0.46	59.39	2000-08-31—2009-03-09
MSCI ACWI IMI	2.62	11.50	12.97	13.31	1.30	0.75	0.86	0.47	56.60	2000-09-07—2003-03-12

[1] Last 12 months [2] Based on monthly net returns data [3] Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI United Kingdom Index was launched on Mar 31, 1986. 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.

INDEX CHARACTERISTICS

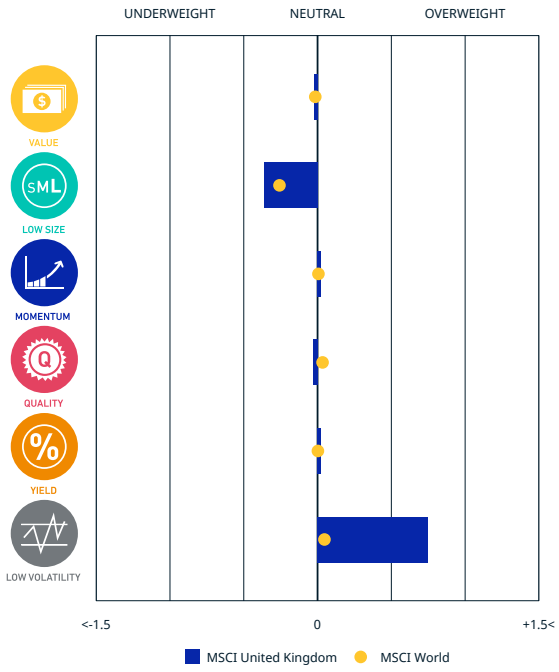
	MSCI United Kingdom
Number of Constituents	66
	Mkt Cap (EUR Millions)
Index	2,716,029.69
Largest	300,977.00
Smallest	2,683.72
Average	41,151.97
Median	18,571.57

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
HSBC HOLDINGS (GB)	300.98	11.08	Financials
SHELL	241.75	8.90	Energy
ASTRAZENECA	217.19	8.00	Health Care
ROLLS-ROYCE GROUP	142.64	5.25	Industrials
UNILEVER PLC (GB)	115.99	4.27	Cons Staples
BP	100.90	3.71	Energy
BRITISH AMERICAN TOBACCO	96.65	3.56	Cons Staples
RIO TINTO PLC (GB)	88.57	3.26	Materials
GSK	86.68	3.19	Health Care
LLOYDS BANKING GROUP	72.73	2.68	Financials
Total	1,464.09	53.91	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

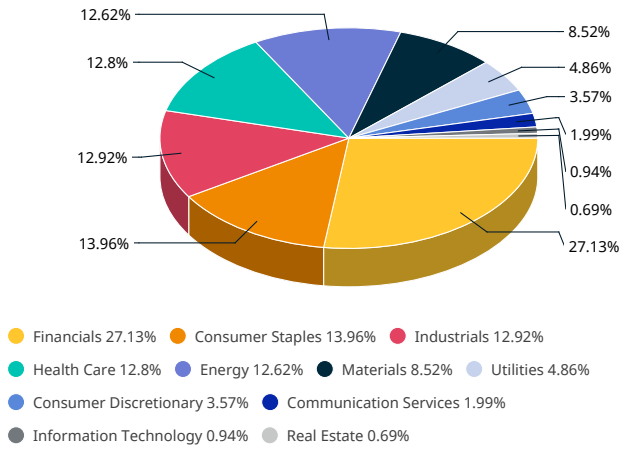
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

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.

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