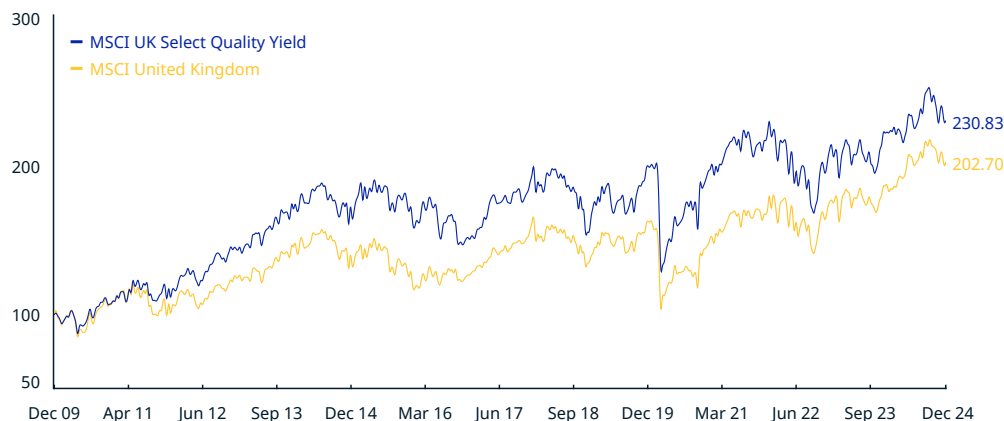


MSCI UK Select Quality Yield Index (USD)

The **MSCI UK Select Quality Yield Index** is based on MSCI United Kingdom Index, its parent index, which includes large and mid cap stocks across UK equity markets. The index aims to represent the performance of companies that have relatively higher dividend yield with high Quality scores within the Parent Index universe of securities.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (DEC 2009 – DEC 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI UK Select Quality Yield	MSCI United Kingdom
2024	3.17	7.54
2023	13.77	14.09
2022	-12.95	-4.84
2021	15.79	18.50
2020	-3.09	-10.47
2019	28.98	21.05
2018	-17.41	-14.15
2017	23.44	22.30
2016	-11.26	-0.10
2015	-0.13	-7.56
2014	-1.54	-5.39
2013	21.92	20.67
2012	22.55	15.25
2011	7.84	-2.56

INDEX PERFORMANCE – NET RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 1998
					3 Yr	5 Yr	10 Yr		
MSCI UK Select Quality Yield	-3.40	-8.28	3.17	3.17	0.72	2.77	2.94	6.78	
MSCI United Kingdom	-2.76	-6.82	7.54	7.54	5.30	4.37	3.81	3.80	

FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.36	14.64	13.66	3.33
3.76	12.71	11.31	1.85

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 1998 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 1998 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI UK Select Quality Yield	0.91	7.54	36.65	17.22	20.67	18.40	-0.10	0.12	0.15	0.34	60.35	2007-10-31–2009-03-09
MSCI United Kingdom	1.00	0.00	5.06	15.58	18.52	16.05	0.16	0.19	0.20	0.17	63.44	2007-10-31–2009-03-09

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 Select Quality Yield Index (USD)

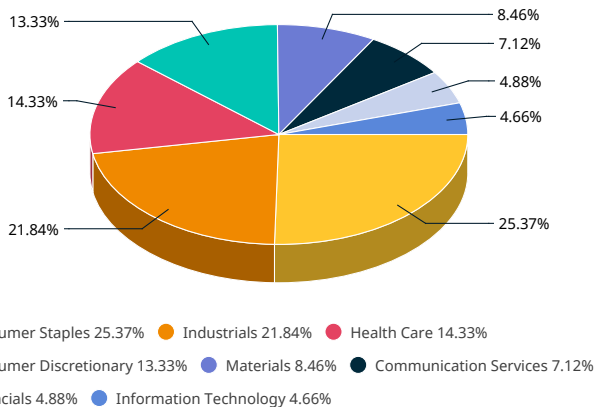
INDEX CHARACTERISTICS

	MSCI UK Select Quality Yield	MSCI United Kingdom
Number of Constituents	30	78
	Weight (%)	
Largest	5.37	8.48
Smallest	0.95	0.13
Average	3.33	1.28
Median	3.20	0.53

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
DIAGEO	5.37	2.95	Cons Staples
IMPERIAL BRANDS	5.37	1.07	Cons Staples
ASTRAZENECA	5.09	8.48	Health Care
RECKITT BENCKISER GROUP	5.02	1.75	Cons Staples
COMPASS GROUP	5.01	2.36	Cons Discr
UNILEVER PLC (GB)	4.97	5.90	Cons Staples
RELX (GB)	4.96	3.53	Industrials
RIO TINTO PLC (GB)	4.91	2.78	Materials
GSK	4.88	2.92	Health Care
SAGE GROUP (THE)	4.66	0.67	Info Tech
Total	50.24	32.40	

SECTOR WEIGHTS



The MSCI UK Select Quality Yield Index was launched on Aug 12, 2015. 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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