MSCI United Kingdom High Dividend Yield Index (USD)

The MSCI United Kingdom High Dividend Yield Index is based on the MSCI United Kingdom Index, its parent index, and includes large and mid cap stocks. The index is designed to reflect the performance of equities in the parent index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent. The index also applies quality screens and reviews 12-month past performance to omit stocks with potentially deteriorating fundamentals that could force them to cut or reduce dividends.

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

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (USD) (SEP 2010 – SEP 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI UK High Dividend Yield	MSCI United Kingdom
2024	-1.06	3.42
2023	1.29	9.51
2022	-2.77	-8.51
2021	0.31	13.92
2020	-17.82	-13.40
2019	15.77	15.24
2018	-20.28	-17.74
2017	19.52	17.41
2016	-2.93	-4.22
2015	-13.68	-11.03
2014	-6.71	-8.74
2013	18.65	16.21
2012	0.38	10.79
2011	8.67	-6.12

INDEX PERFORMANCE – PRICE RETURNS (%) (SEP 30, 2025)

FUNDAMENTALS (SEP 30, 2025)

						ANNUA	ALIZED					
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _D	Since Dec 31, 1998	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI UK High Dividend Yield	1.26	-4.60	-6.55	8.81	10.04	4.59	-0.89	-1.39	5.73	12.32	10.05	1.30
MSCI United Kingdom	1.22	5.07	13.59	22.65	17.34	10.95	2.94	0.79	3.30	14.85	12.99	2.17

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 1998 - SEP 30, 2025)

				ANNUAL	IZED STD	DEV (%) 2		SHARPE	RATIO 2,3			MAXIMUM DRAWDOWN
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 31, 1998	(%)	Period YYYY-MM-DD
MSCI UK High Dividend Yield	1.03	8.39	59.70	19.22	20.40	19.78	0.34	0.17	-0.05	-0.10	78.46	2007-07-23-2009-03-09
MSCI United Kingdom	1.00	0.00	2.47	12.82	15.68	15.65	0.94	0.55	0.13	-0.01	65.47	2007-10-31-2009-03-09
	1 Last	12 months	² Based o	n monthly	price retur	ns data 3	Based on	NY FED Ov	ernight SO	FR from Se	p 1 2021 & c	on ICE LIBOR 1M prior that date

The MSCI United Kingdom High Dividend Yield Index was launched on Jan 16, 2012. 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.



SEP 30, 2025 Index Factsheet

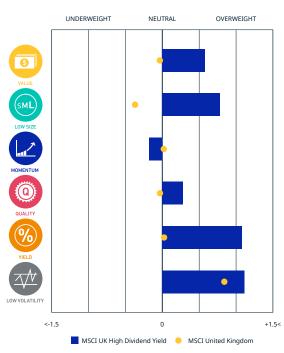
INDEX CHARACTERISTICS

	MSCI UK High Dividend Yield	MSCI United Kingdom
Number of	7	73
Constituents		
	Wei	ght (%)
Largest	20.01	8.52
Smallest	9.58	0.11
Average	14.29	1.37
Median	13.27	0.56

TOP 7 CONSTITUENTS

Sector	Parent Index Wt. (%)	Index Wt. (%)	
Cons Staples	3.85	20.01	BRITISH AMERICAN TOBACCO
Cons Staples	1.14	17.51	IMPERIAL BRANDS
Cons Discr	0.25	15.33	KINGFISHER
Materials	0.21	13.27	MONDI PLC (GB)
Cons Discr	0.25	12.91	BARRATT REDROW
Financials	0.13	11.39	SCHRODERS
Comm Srvcs	0.19	9.58	WPP
	6.01	100.00	Total

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



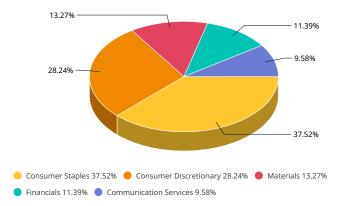
LOW VOLATILITY Lower Risk Stocks

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





SEP 30, 2025 Index Factsheet

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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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