MSCI UK Select Quality Yield Index (GBP)

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 (GBP) (SEP 2010 – SEP 2025)

- MSCI UK Select Quality Yield - MSCI United Kingdom 303.1 200 100 Sep 10 Dec 11 Mar 13 Jun 14 Sep 15 Dec 16 Mar 18 Jun 19 Sep 20 Dec 21 Mar 23 Jun 24 Sep 25

ANNUAL PERFORMANCE (%)

Year	MSCI UK Select Quality Yield	MSCI United Kingdom
2024	5.01	9.46
2023	7.35	7.66
2022	-1.98	7.15
2021	16.86	19.59
2020	-6.09	-13.23
2019	24.00	16.37
2018	-12.28	-8.82
2017	12.76	11.71
2016	5.85	19.16
2015	5.65	-2.21
2014	4.58	0.50
2013	19.65	18.43
2012	17.17	10.19
2011	8.64	-1.84

INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

FUNDAMENTALS (SEP 30, 2025)

					ANNUALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _M	Since lay 29, 1998	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI UK Select Quality Yield	-0.57	4.82	7.88	9.82	10.17	8.89	5.99	7.99	3.42	15.27	13.78	3.53
MSCI United Kingdom	1.63	7.78	17.24	17.48	14.54	14.43	8.45	5.32	3.30	14.85	12.99	2.17

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 1998 - SEP 30, 2025)

				ANNUALIZED 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 May 29, 1998	(%)	Period YYYY-MM-DD
MSCI UK Select Quality Yield	0.86	7.53	36.31	9.78	12.14	13.48	0.58	0.53	0.38	0.43	42.58	2007-06-01-2009-03-09
MSCI United Kingdom	1.00	0.00	2.47	9.63	10.99	11.71	0.99	1.02	0.61	0.25	45.47	1999-12-31-2003-03-12
	1 Last	12 months	² Based or	n monthly	net returns	s data 3	Based on	Bank of En	gland Ove	rnight SONI	A from Sep	1 2021 & on ICE LIBOR 1M prior that date



MSCI UK Select Quality Yield Index (GBP)

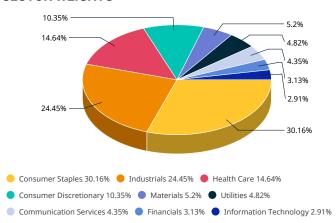
INDEX CHARACTERISTICS

	MSCI UK Select Quality Yield	MSCI United Kingdom					
Number of	29	73					
Constituents							
	Weight (%)						
Largest	6.28	8.52					
Smallest	0.74	0.11					
Average	3.45	1.37					
Median	3.27	0.56					

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BRITISH AMERICAN TOBACCO	6.28	3.85	Cons Staples
RECKITT BENCKISER GROUP	5.80	1.82	Cons Staples
BAE SYSTEMS	5.70	2.90	Industrials
ASHTEAD GROUP	5.56	0.99	Industrials
IMPERIAL BRANDS	5.50	1.14	Cons Staples
GSK	5.49	3.01	Health Care
ASTRAZENECA	5.34	8.11	Health Care
RIO TINTO PLC (GB)	5.20	2.58	Materials
SSE	4.82	0.90	Utilities
COMPASS GROUP	4.71	2.01	Cons Discr
Total	54 41	27 29	

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.



SEP 30, 2025 Index Factsheet

ABOUT MSCI

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