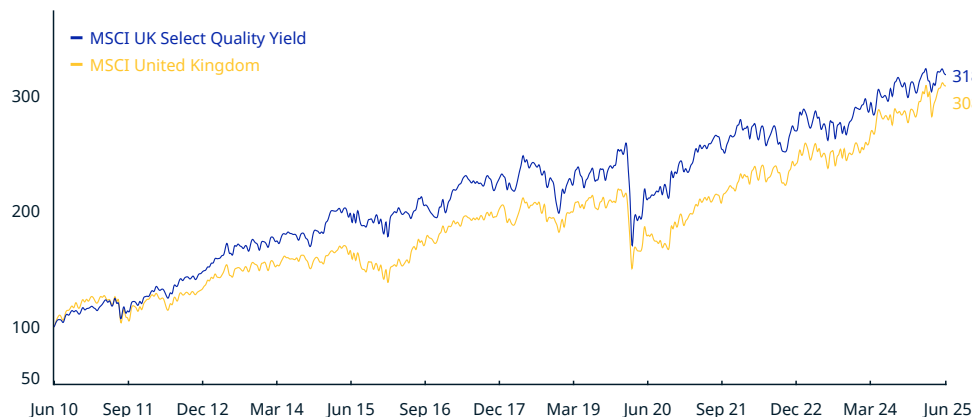


# MSCI UK Select Quality Yield Index (GBP)

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) (JUN 2010 – JUN 2025)



## 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 (%) (JUN 30, 2025)

|                              | 1 Mo  | 3 Mo | 1 Yr  | YTD  | ANNUALIZED |       |       |      | Since May 29, 1998 |
|------------------------------|-------|------|-------|------|------------|-------|-------|------|--------------------|
|                              |       |      |       |      | 3 Yr       | 5 Yr  | 10 Yr |      |                    |
| MSCI UK Select Quality Yield | -1.42 | 1.87 | 7.91  | 4.77 | 7.00       | 8.59  | 5.30  | 7.88 |                    |
| MSCI United Kingdom          | -0.20 | 2.40 | 10.66 | 9.00 | 10.62      | 11.66 | 6.91  | 5.08 |                    |

## FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.51        | 14.50 | 13.51   | 3.28 |
| 3.49        | 13.19 | 12.46   | 1.98 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 1998 – JUN 30, 2025)

|                              | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since May 29, 1998 | MAXIMUM DRAWDOWN |                       |
|------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
|                              |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI UK Select Quality Yield | 0.86 | 7.55               | 36.12                     | 10.76                               | 12.22 | 13.56 | 0.29                        | 0.52 | 0.33  | 0.43               | 42.58            | 2007-06-01–2009-03-09 |
| MSCI United Kingdom          | 1.00 | 0.00               | 3.43                      | 10.24                               | 11.24 | 11.91 | 0.62                        | 0.80 | 0.49  | 0.23               | 45.47            | 1999-12-31–2003-03-12 |

<sup>1</sup> Last 12 months

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

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

## MSCI UK Select Quality Yield Index (GBP)

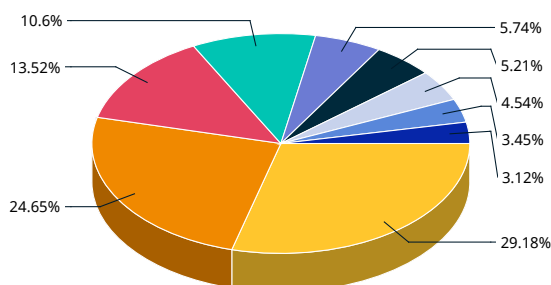
### INDEX CHARACTERISTICS

|                                   | MSCI UK Select<br>Quality Yield | MSCI United<br>Kingdom |
|-----------------------------------|---------------------------------|------------------------|
| <b>Number of<br/>Constituents</b> | 30                              | 73                     |
|                                   | <b>Weight (%)</b>               |                        |
| <b>Largest</b>                    | 5.44                            | 7.82                   |
| <b>Smallest</b>                   | 0.74                            | 0.11                   |
| <b>Average</b>                    | 3.33                            | 1.37                   |
| <b>Median</b>                     | 3.22                            | 0.61                   |

### TOP 10 CONSTITUENTS

|                          | Index<br>Wt. (%) | Parent<br>Index<br>Wt. (%) | Sector       |
|--------------------------|------------------|----------------------------|--------------|
| ASSTEAD GROUP            | 5.44             | 1.00                       | Industrials  |
| BRITISH AMERICAN TOBACCO | 5.39             | 3.42                       | Cons Staples |
| BAE SYSTEMS              | 5.37             | 2.83                       | Industrials  |
| IMPERIAL BRANDS          | 5.22             | 1.12                       | Cons Staples |
| SSE                      | 5.21             | 1.01                       | Utilities    |
| RECKITT BENCKISER GROUP  | 5.19             | 1.68                       | Cons Staples |
| GSK                      | 5.02             | 2.85                       | Health Care  |
| ASTRAZENECA              | 4.97             | 7.82                       | Health Care  |
| RELX (GB)                | 4.91             | 3.62                       | Industrials  |
| UNILEVER PLC (GB)        | 4.80             | 5.52                       | Cons Staples |
| <b>Total</b>             | <b>51.52</b>     | <b>30.88</b>               |              |

### SECTOR WEIGHTS



● Consumer Staples 29.18% 
 ● Industrials 24.65% 
 ● Health Care 13.52%  
● Consumer Discretionary 10.6% 
 ● Materials 5.74% 
 ● Utilities 5.21%  
● Communication Services 4.54% 
 ● Information Technology 3.45% 
 ● Financials 3.12%

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.

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