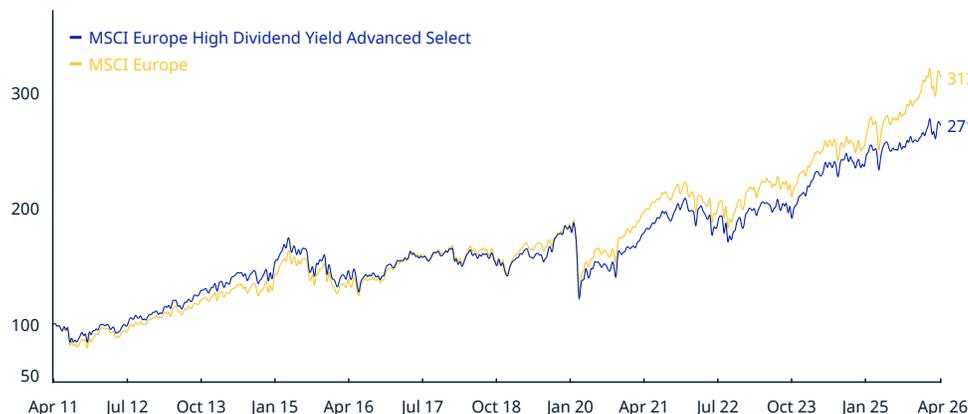


MSCI Europe High Dividend Yield Advanced Select Index (EUR)

The MSCI Europe High Dividend Yield Advanced Select Index is based on MSCI Europe Index, its parent index, which includes large and mid-cap stocks across 15 Developed Market (DM) countries* in Europe. The index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and maximizes its exposure to the Yield factor.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe High Dividend Yield Advanced Select	MSCI Europe
2025	10.30	19.39
2024	11.60	8.59
2023	15.53	15.83
2022	-11.42	-9.49
2021	27.11	25.13
2020	-10.71	-3.32
2019	28.11	26.05
2018	-11.69	-10.57
2017	7.10	10.24
2016	1.11	2.58
2015	4.45	8.22
2014	8.57	6.84
2013	22.00	19.82
2012	13.82	17.29

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr		
MSCI Europe High Dividend Yield Advanced Select	4.29	2.53	10.10	3.63	9.83	8.79	6.62	7.82	
MSCI Europe	5.19	1.05	18.44	4.20	12.02	9.89	8.71	8.75	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.91	16.27	13.81	2.28
2.91	17.09	14.67	2.40

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 26, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Europe High Dividend Yield Advanced Select	0.98	3.45	40.11	9.97	12.28	13.96	0.70	0.60	0.48	0.58	37.51	2020-02-19–2020-03-23
MSCI Europe	1.00	0.00	2.68	10.69	12.48	13.31	0.84	0.67	0.64	0.65	35.25	2020-02-19–2020-03-18

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

MSCI Europe High Dividend Yield Advanced Select Index (EUR)

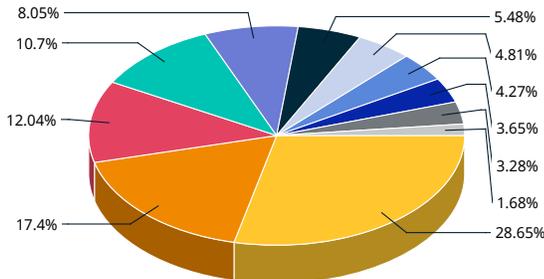
INDEX CHARACTERISTICS

	MSCI Europe High Dividend Yield Advanced Select	MSCI Europe
Number of Constituents	79	403
	Weight (%)	
Largest	4.31	3.98
Smallest	0.07	0.02
Average	1.27	0.25
Median	0.94	0.11

TOP 10 CONSTITUENTS

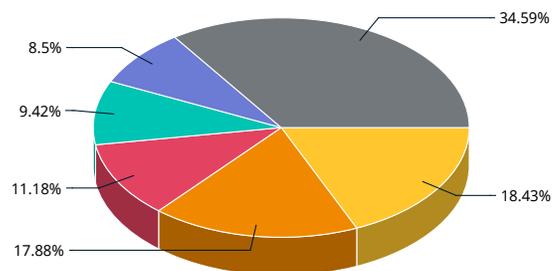
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	CH	4.31	2.01	Health Care
ABB LTD	CH	3.91	1.12	Industrials
IBERDROLA	ES	3.37	1.08	Utilities
NATIONAL GRID	GB	2.93	0.63	Utilities
ENEL	IT	2.92	0.68	Utilities
VOLVO B	SE	2.80	0.39	Industrials
AXA	FR	2.74	0.57	Financials
ZURICH INSURANCE GROUP	CH	2.65	0.73	Financials
UNILEVER PLC (GB)	GB	2.64	0.91	Cons Staples
CAIXABANK	ES	2.62	0.35	Financials
Total		30.89	8.48	

SECTOR WEIGHTS



- Financials 28.65%
- Industrials 17.4%
- Consumer Staples 12.04%
- Utilities 10.7%
- Health Care 8.05%
- Consumer Discretionary 5.48%
- Energy 4.81%
- Communication Services 4.27%
- Information Technology 3.65%
- Real Estate 3.28%
- Materials 1.68%

COUNTRY WEIGHTS



- Switzerland 18.43%
- United Kingdom 17.88%
- France 11.18%
- Italy 9.42%
- Spain 8.5%
- Other 34.59%

* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI Europe High Dividend Yield Advanced Select Index was launched on Mar 16, 2022. 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

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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