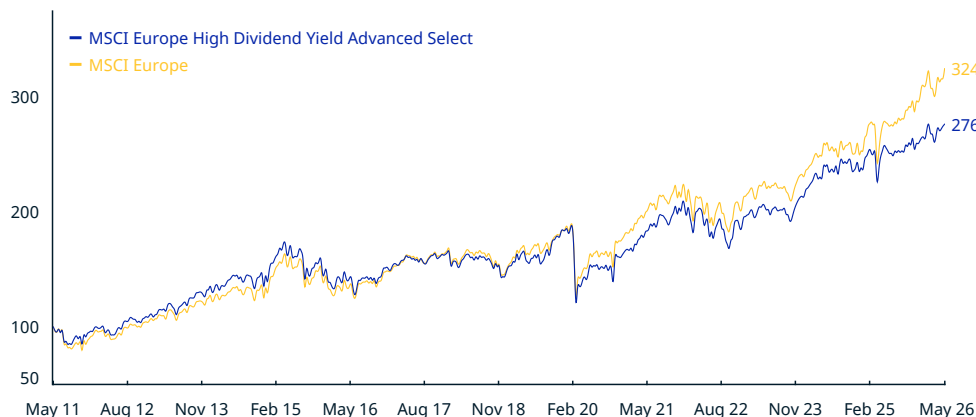


MSCI Europe High Dividend Yield Advanced Select Index (EUR)

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) (MAY 2011 – MAY 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 (%) (MAY 29, 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 | 1.48 | -1.51 | 8.04 | 5.16 | 11.37 | 8.56 | 6.56 | 7.87 | |
| MSCI Europe | 3.16 | 0.19 | 16.70 | 7.50 | 14.15 | 10.02 | 8.81 | 8.92 | |

FUNDAMENTALS (MAY 29, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.96 | 16.46 | 13.70 | 2.28 |
| 2.89 | 17.49 | 14.77 | 2.46 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – MAY 29, 2026)

| | Beta | Tracking Error (%) ¹ | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 26, 2010 | MAXIMUM DRAWDOWN | |
|---|------|---------------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI Europe High Dividend Yield Advanced Select | 0.98 | 3.46 | 40.11 | 9.76 | 12.25 | 13.96 | 0.86 | 0.58 | 0.48 | 0.59 | 37.51 | 2020-02-19–2020-03-23 |
| MSCI Europe | 1.00 | 0.00 | 2.68 | 10.55 | 12.50 | 13.32 | 1.04 | 0.68 | 0.65 | 0.67 | 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)

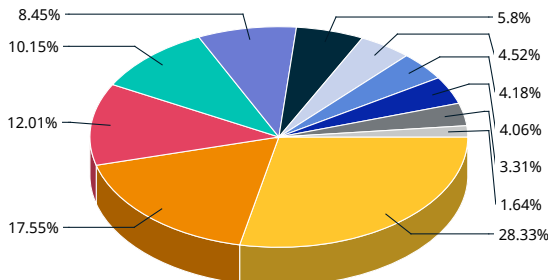
INDEX CHARACTERISTICS

| | MSCI Europe High Dividend Yield Advanced Select | MSCI Europe |
|-------------------------------|---|-------------|
| Number of Constituents | 79 | 403 |
| | Weight (%) | |
| Largest | 4.39 | 4.40 |
| Smallest | 0.07 | 0.02 |
| Average | 1.27 | 0.25 |
| Median | 1.00 | 0.11 |

TOP 10 CONSTITUENTS

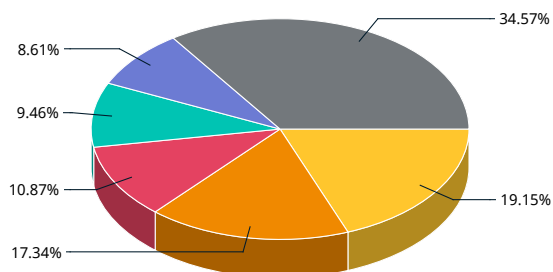
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|---------------|----------------------|--------------|
| NOVARTIS | CH | 4.39 | 2.01 | Health Care |
| ABB LTD | CH | 4.17 | 1.18 | Industrials |
| IBERDROLA | ES | 3.28 | 1.03 | Utilities |
| VOLVO B | SE | 2.86 | 0.39 | Industrials |
| ENEL | IT | 2.81 | 0.64 | Utilities |
| CAIXABANK | ES | 2.79 | 0.37 | Financials |
| ZURICH INSURANCE GROUP | CH | 2.71 | 0.73 | Financials |
| NATIONAL GRID | GB | 2.65 | 0.56 | Utilities |
| AXA | FR | 2.64 | 0.54 | Financials |
| UNILEVER PLC (GB) | GB | 2.56 | 0.87 | Cons Staples |
| Total | | 30.84 | 8.31 | |

SECTOR WEIGHTS



- Financials 28.33%
- Industrials 17.55%
- Consumer Staples 12.01%
- Utilities 10.15%
- Health Care 8.45%
- Consumer Discretionary 5.8%
- Energy 4.52%
- Communication Services 4.18%
- Information Technology 4.06%
- Real Estate 3.31%
- Materials 1.64%

COUNTRY WEIGHTS



- Switzerland 19.15%
- United Kingdom 17.34%
- France 10.87%
- Italy 9.46%
- Spain 8.61%
- Other 34.57%

* 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

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