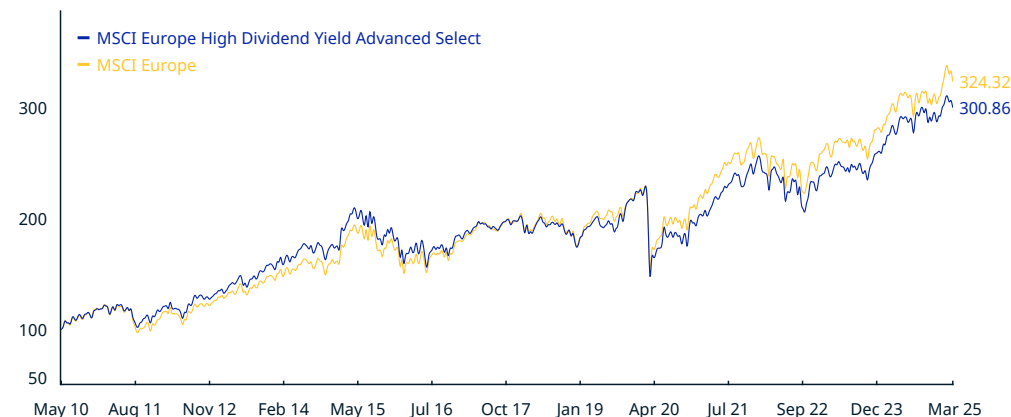# MSCI Europe High Dividend Yield Advanced Select Index (EUR)

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 2010 – MAR 2025)

— MSCI Europe High Dividend Yield Advanced Select
— MSCI Europe

324.32
300.86

ANNUAL PERFORMANCE (%)

Year	MSCI Europe High Dividend Yield Advanced Select	MSCI Europe
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
2011	-0.31	-8.08

INDEX PERFORMANCE — NET RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 26, 2010
MSCI Europe High Dividend Yield Advanced Select	-2.95	3.63	5.88	3.63	7.32	12.59	4.01	7.70
MSCI Europe	-4.01	5.91	6.85	5.91	8.39	13.51	5.61	8.24

FUNDAMENTALS (MAR 31, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	4.05	14.08	12.77	1.87
	3.13	15.53	13.73	2.11

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – MAR 31, 2025)

	Beta	Tracking Error (%)	Turnover (%)[1]	ANNUALIZED STD DEV (%)[2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO[2,3] 3 Yr	5 Yr	10 Yr	Since May 26, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Europe High Dividend Yield Advanced Select	0.98	3.42	45.09	13.21	14.04	14.53	0.41	0.82	0.31	0.57	37.51	2020-02-19—2020-03-23
MSCI Europe	1.00	0.00	3.64	13.48	13.70	13.91	0.48	0.90	0.43	0.62	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

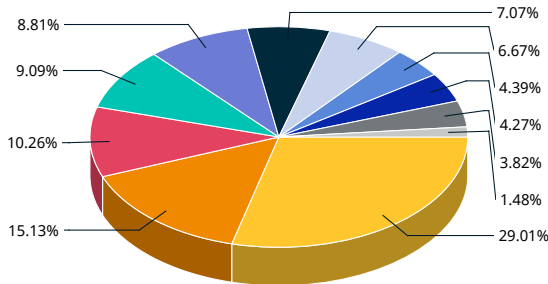# MSCI Europe High Dividend Yield Advanced Select Index (EUR)

INDEX CHARACTERISTICS

	MSCI Europe High Dividend Yield Advanced Select	MSCI Europe
Number of Constituents	75	399
Weight (%)		
Largest	3.14	2.43
Smallest	0.13	0.02
Average	1.33	0.25
Median	1.14	0.11

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MUENCHENER RUECKVERSICH	DE	3.14	0.74	Financials
ZURICH INSURANCE GROUP	CH	3.13	0.90	Financials
IBERDROLA	ES	3.10	0.83	Utilities
BBVA	ES	3.01	0.69	Financials
AXA	FR	2.94	0.67	Financials
RELX (GB)	GB	2.88	0.82	Industrials
SWISS RE	CH	2.80	0.45	Financials
SCHNEIDER ELECTRIC	FR	2.79	1.10	Industrials
ASSICURAZIONI GENERALI	IT	2.73	0.29	Financials
NATIONAL GRID	GB	2.58	0.56	Utilities
Total		29.11	7.05	

SECTOR WEIGHTS

- Financials 29.01%
- Industrials 15.13%
- Consumer Staples 10.26%
- Utilities 9.09%
- Health Care 8.81%
- Consumer Discretionary 7.07%
- Communication Services 6.67%
- Energy 4.39%
- Information Technology 4.27%
- Materials 3.82%
- Real Estate 1.48%

COUNTRY WEIGHTS
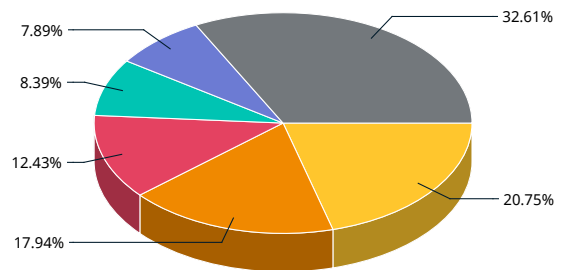
- United Kingdom 20.75%
- Switzerland 17.94%
- France 12.43%
- Spain 8.39%
- Italy 7.89%
- Other 32.61%

* 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 is a leading provider of critical decision support tools and services for the global investment community. With over 45 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.