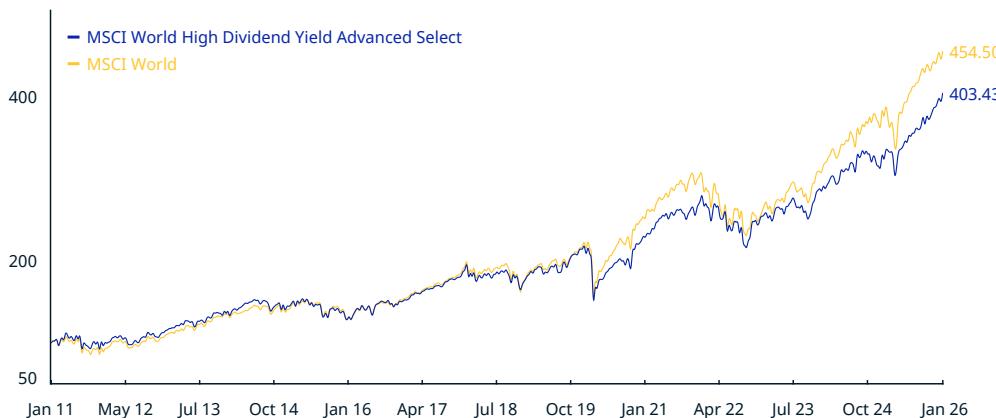


MSCI World High Dividend Yield Advanced Select Index (USD)

The MSCI World High Dividend Yield Advanced Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Market (DM) countries* across the world. 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 (USD) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI World High Dividend Yield Advanced Select | MSCI World |
|------|--|------------|
| 2025 | 23.92 | 21.09 |
| 2024 | 9.82 | 18.67 |
| 2023 | 17.09 | 23.79 |
| 2022 | -10.54 | -18.14 |
| 2021 | 22.19 | 21.82 |
| 2020 | 4.50 | 15.90 |
| 2019 | 26.06 | 27.67 |
| 2018 | -7.00 | -8.71 |
| 2017 | 21.56 | 22.40 |
| 2016 | 8.24 | 7.51 |
| 2015 | -3.84 | -0.87 |
| 2014 | 4.51 | 4.94 |
| 2013 | 23.12 | 26.68 |
| 2012 | 12.38 | 15.83 |

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

FUNDAMENTALS (JAN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Div Yld (%) | P/E | P/E Fwd | P/BV |
|--|------|------|-------|------|------------|-------|-------|--------------------|-------------|-------|---------|------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 26, 2010 | | | | |
| MSCI World High Dividend Yield Advanced Select | 3.37 | 7.25 | 23.19 | 3.37 | 16.31 | 12.52 | 11.80 | 10.88 | 3.13 | 16.78 | 14.94 | 2.91 |
| MSCI World | 2.24 | 3.36 | 19.58 | 2.24 | 19.31 | 12.87 | 13.11 | 11.74 | 1.57 | 24.26 | 20.02 | 3.95 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JAN 30, 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 World High Dividend Yield Advanced Select | 0.92 | 4.23 | 39.11 | 10.66 | 13.20 | 13.83 | 1.03 | 0.72 | 0.72 | 0.70 | 34.78 | 2020-01-20–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.37 | 11.05 | 14.36 | 14.54 | 1.23 | 0.70 | 0.77 | 0.74 | 34.03 | 2020-02-12–2020-03-23 |

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World High Dividend Yield Advanced Select Index (USD)

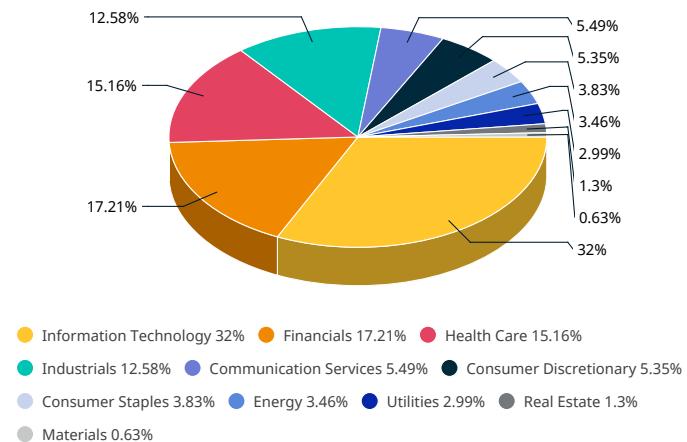
INDEX CHARACTERISTICS

| | MSCI World High Dividend Yield Advanced Select | MSCI World |
|-------------------------------|--|------------|
| Number of Constituents | 211 | 1,319 |
| | Weight (%) | |
| Largest | 3.48 | 5.48 |
| Smallest | 0.04 | 0.00 |
| Average | 0.47 | 0.08 |
| Median | 0.23 | 0.03 |

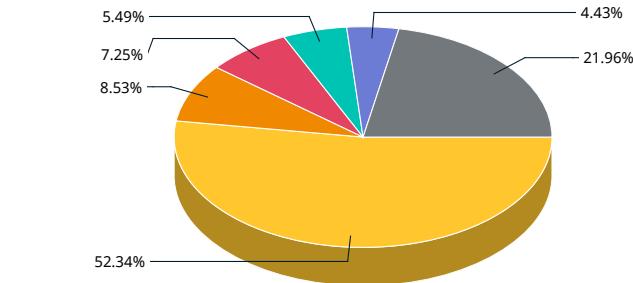
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|---------------|----------------------|-------------|
| NVIDIA | US | 3.48 | 5.48 | Info Tech |
| APPLIED MATERIALS | US | 2.97 | 0.30 | Info Tech |
| ROCHE HOLDING GENUSS | CH | 2.76 | 0.38 | Health Care |
| APPLE | US | 2.64 | 4.55 | Info Tech |
| MERCK & CO | US | 2.62 | 0.33 | Health Care |
| NOVARTIS | CH | 2.49 | 0.33 | Health Care |
| CISCO SYSTEMS | US | 2.38 | 0.37 | Info Tech |
| TEXAS INSTRUMENTS | US | 2.27 | 0.23 | Info Tech |
| VERIZON COMMUNICATIONS | US | 2.17 | 0.22 | Comm Svcs |
| AMGEN | US | 2.13 | 0.22 | Health Care |
| Total | | 25.91 | 12.41 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

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

The MSCI World 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.

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