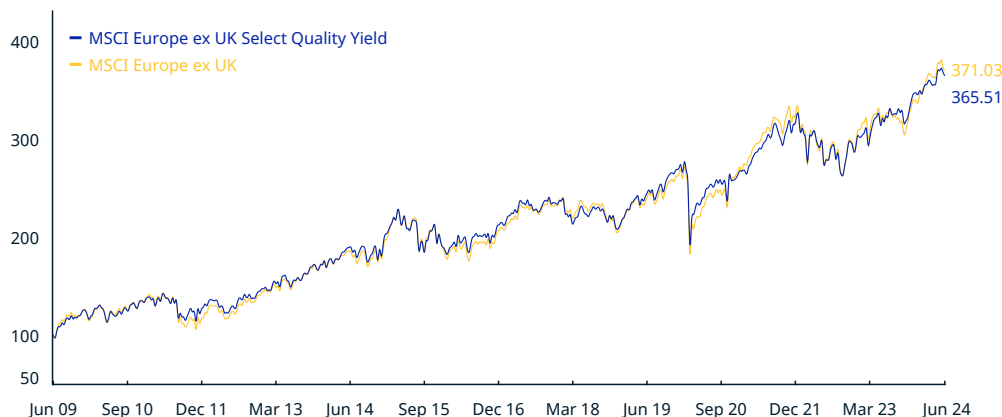


MSCI Europe ex UK Select Quality Yield Index (EUR)

The **MSCI Europe ex UK Select Quality Yield Index** is based on MSCI Europe ex UK Index, its parent index, which includes large and mid cap stocks across 14 Developed Markets (DM) countries in Europe*. 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 (EUR) (JUN 2009 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex UK Select Quality Yield	MSCI Europe ex UK
2023	21.43	17.57
2022	-11.45	-12.58
2021	22.51	24.44
2020	-1.68	1.75
2019	28.46	27.10
2018	-9.90	-10.86
2017	8.94	11.40
2016	5.33	2.42
2015	8.89	10.67
2014	7.53	6.42
2013	19.37	22.13
2012	12.86	19.42
2011	-4.49	-12.42
2010	8.30	8.63

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 1998
					3 Yr	5 Yr	10 Yr		
MSCI Europe ex UK Select Quality Yield	-0.97	0.93	12.92	4.91	7.00	8.19	6.89	7.27	
MSCI Europe ex UK	-1.13	0.41	13.46	8.72	6.50	8.92	7.32	5.14	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.99	13.10	12.25	2.35
3.02	15.58	14.02	2.13

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 1998 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 31, 1998	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe ex UK Select Quality Yield	0.84	5.10	28.33	13.65	14.46	13.44	0.45	0.57	0.55	0.46	47.08	2007-07-16–2009-03-09
MSCI Europe ex UK	1.00	0.00	3.16	14.64	15.91	14.43	0.40	0.57	0.55	0.30	59.58	2000-08-31–2003-03-12

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 ex UK Select Quality Yield Index (EUR)

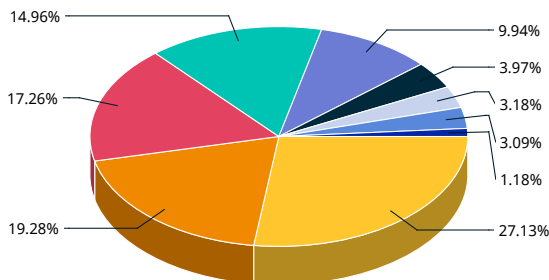
INDEX CHARACTERISTICS

	MSCI Europe ex UK Select Quality Yield	MSCI Europe ex UK
Number of Constituents	84	339
	Weight (%)	
Largest	5.33	5.61
Smallest	0.10	0.02
Average	1.19	0.29
Median	0.47	0.12

TOP 10 CONSTITUENTS

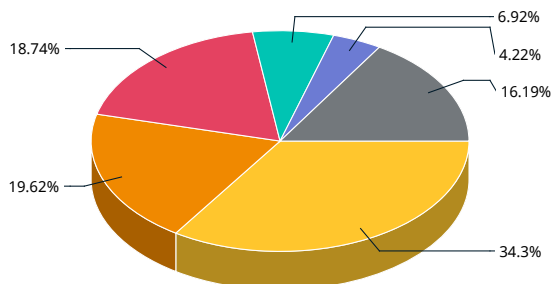
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	CH	5.33	2.51	Health Care
ROCHE HOLDING GENUSS	CH	5.27	2.32	Health Care
SIEMENS	DE	5.08	1.68	Industrials
SANOFI	FR	5.07	1.30	Health Care
NESTLE	CH	5.01	3.24	Cons Staples
ALLIANZ	DE	4.93	1.30	Financials
ABB LTD	CH	4.66	1.06	Industrials
ZURICH INSURANCE GROUP	CH	4.09	0.93	Financials
MUENCHENER RUECKVERSICH	DE	3.58	0.81	Financials
INDITEX	ES	2.84	0.64	Cons Discr
Total		45.87	15.79	

SECTOR WEIGHTS



- Industrials 27.13%
- Financials 19.28%
- Health Care 17.26%
- Consumer Staples 14.96%
- Consumer Discretionary 9.94%
- Materials 3.97%
- Communication Services 3.18%
- Energy 3.09%
- Utilities 1.18%

COUNTRY WEIGHTS



- Switzerland 34.3%
- Germany 19.62%
- France 18.74%
- Sweden 6.92%
- Spain 4.22%
- Other 16.19%

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

The MSCI Europe ex 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.

ABOUT MSCI

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