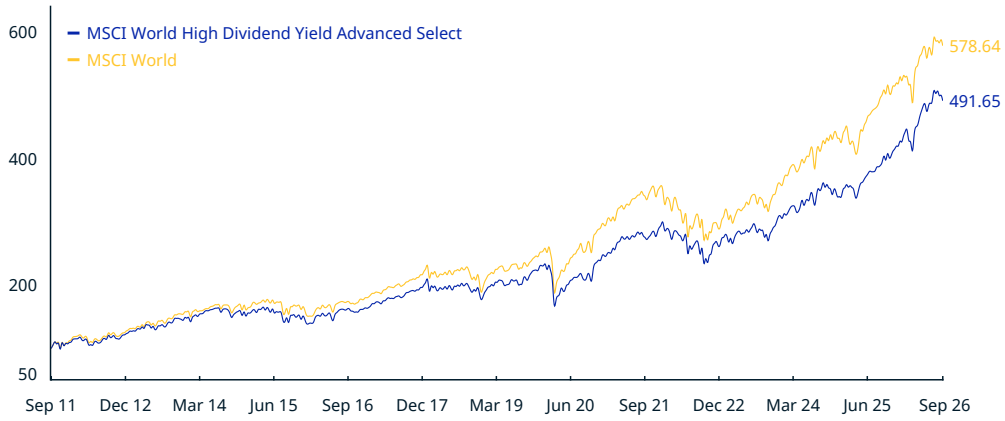
MSCI World High Dividend Yield Advanced Select Index (USD)

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) (SEP 2011 – SEP 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 (%) (SEP 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 26, 2010
MSCI World High Dividend Yield Advanced Select	-2.83	1.64	24.10	17.27	20.93	12.85	11.71	11.27
MSCI World	-1.19	1.88	15.24	11.75	21.40	11.89	12.81	11.84

FUNDAMENTALS (SEP 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World High Dividend Yield Advanced Select	2.96	17.39	14.69	3.30
MSCI World	1.52	22.69	17.92	4.10

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

	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 World High Dividend Yield Advanced Select	0.93	4.28	40.06	11.51	13.98	14.20	1.33	0.67	0.68	0.71	34.78	2020-01-20—2020-03-23
MSCI World	1.00	0.00	3.18	11.85	15.06	14.88	1.33	0.58	0.72	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)

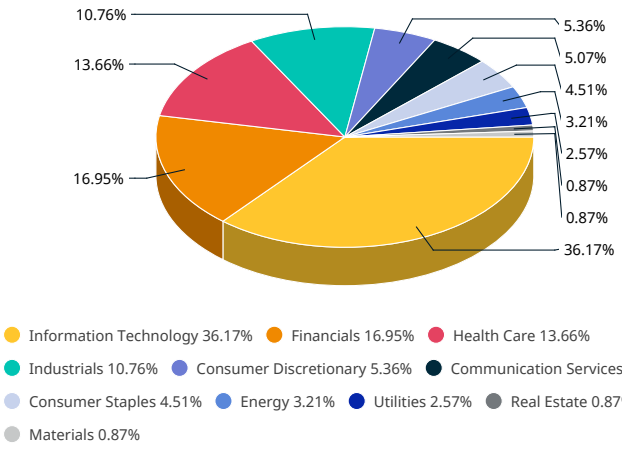
INDEX CHARACTERISTICS

	MSCI World High Dividend Yield Advanced Select	MSCI World
Number of Constituents	190	1,249
	Weight (%)	
Largest	3.82	5.81
Smallest	0.05	0.00
Average	0.53	0.08
Median	0.26	0.03

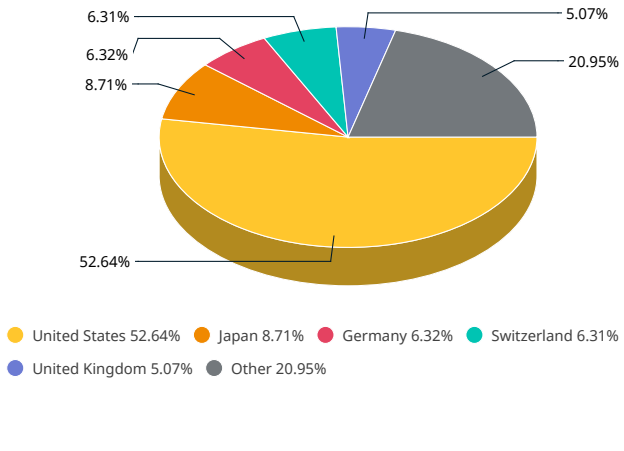
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	3.82	5.81	Info Tech
APPLE	US	3.25	5.41	Info Tech
MICROSOFT CORP	US	3.24	4.00	Info Tech
APPLIED MATERIALS	US	2.85	0.45	Info Tech
MERCK & CO	US	2.83	0.40	Health Care
SAP	DE	2.42	0.24	Info Tech
CISCO SYSTEMS	US	2.25	0.47	Info Tech
NOVARTIS	CH	2.11	0.29	Health Care
HOME DEPOT	US	2.11	0.31	Cons Discr
VERIZON COMMUNICATIONS	US	2.05	0.21	Comm Srvcs
Total		26.93	17.59	

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.

ABOUT MSCI

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