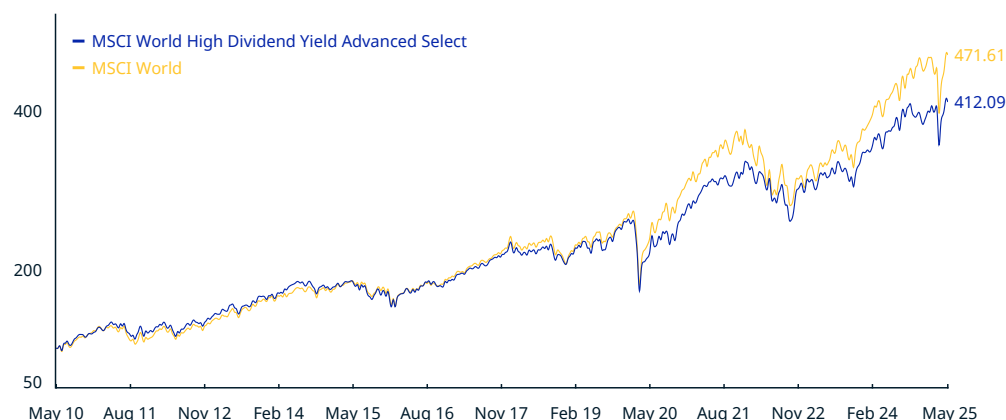# MSCI World High Dividend Yield Advanced Select Index (USD)

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) (MAY 2010 – MAY 2025)

— MSCI World High Dividend Yield Advanced Select
— MSCI World

471.61
412.09

ANNUAL PERFORMANCE (%)

Year	MSCI World High Dividend Yield Advanced Select	MSCI World
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
2011	2.11	-5.54

INDEX PERFORMANCE — NET RETURNS (%) (MAY 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 26, 2010
MSCI World High Dividend Yield Advanced Select	3.69	2.36	10.33	7.49	9.43	12.93	8.51	10.10
MSCI World	5.92	2.10	13.72	4.95	13.18	14.18	9.93	11.06

FUNDAMENTALS (MAY 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
	3.42	15.87	14.33	2.70
	1.78	22.46	19.14	3.49

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – MAY 30, 2025)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 26, 2010	(%)	Period YYYY-MM-DD
MSCI World High Dividend Yield Advanced Select	0.92	4.25	40.00	15.15	14.76	14.38	0.38	0.72	0.50	0.64	34.78	2020-01-20—2020-03-23
MSCI World	1.00	0.00	2.39	16.10	15.81	15.14	0.58	0.75	0.57	0.69	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

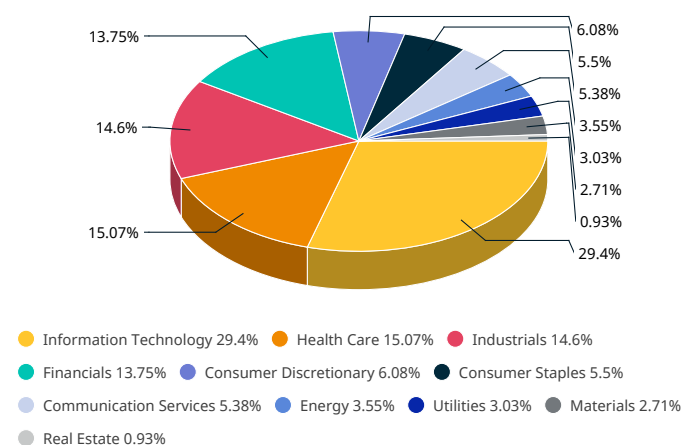# MSCI World High Dividend Yield Advanced Select Index (USD)

INDEX CHARACTERISTICS

	MSCI World High Dividend Yield Advanced Select	MSCI World
Number of Constituents	197	1,353
Weight (%)		
Largest	2.96	4.56
Smallest	0.00	0.00
Average	0.51	0.07
Median	0.23	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAP	DE	2.96	0.43	Info Tech
NVIDIA	US	2.81	4.56	Info Tech
APPLE	US	2.45	4.16	Info Tech
NOVARTIS	CH	2.45	0.31	Health Care
CISCO SYSTEMS	US	2.42	0.35	Info Tech
JOHNSON & JOHNSON	US	2.40	0.52	Health Care
MICROSOFT CORP	US	2.35	4.48	Info Tech
VERIZON COMMUNICATIONS	US	2.33	0.26	Comm Srvcs
HOME DEPOT	US	2.25	0.50	Cons Discr
ALLIANZ	DE	2.13	0.21	Financials
Total		24.55	15.79	

SECTOR WEIGHTS

13.75%
14.6%
15.07%
29.4%
6.08%
5.5%
5.38%
3.55%
3.03%
2.71%
0.93%

- ● Information Technology 29.4% ● Health Care 15.07% ● Industrials 14.6%
- ● Financials 13.75% ● Consumer Discretionary 6.08% ● Consumer Staples 5.5%
- ● Communication Services 5.38% ● Energy 3.55% ● Utilities 3.03% ● Materials 2.71%
- ● Real Estate 0.93%

COUNTRY WEIGHTS

6.55%
6.57%
7.15%
7.27%
22.87%
49.59%

- ● United States 49.59% ● Switzerland 7.27% ● Japan 7.15% ● Germany 6.57%
- ● United Kingdom 6.55% ● Other 22.87%
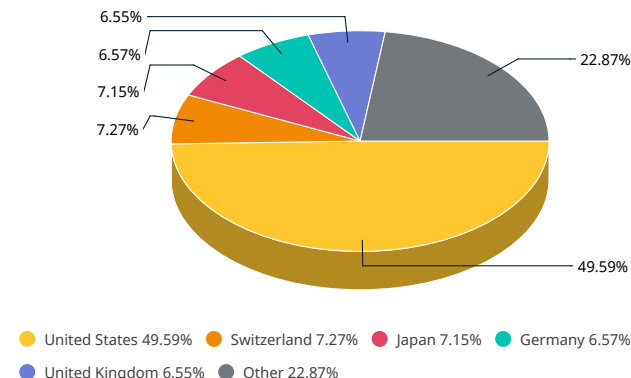
* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.

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