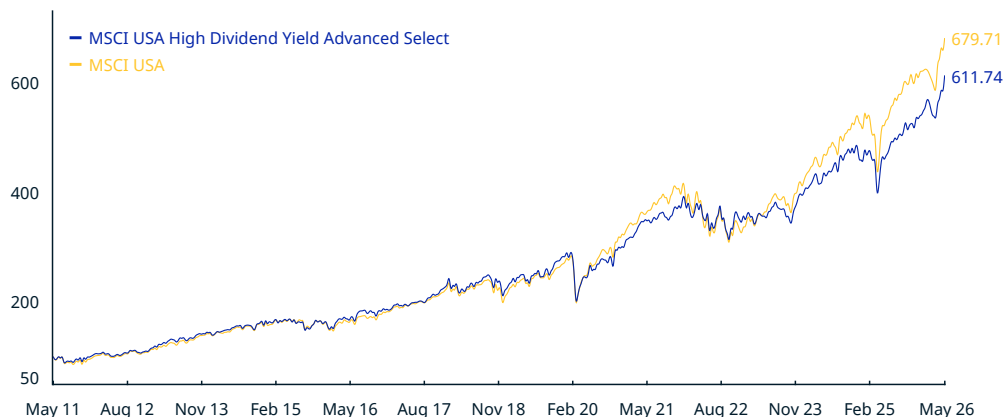


# MSCI USA High Dividend Yield Advanced Select Index (USD)

The MSCI USA High Dividend Yield Advanced Select Index is based on MSCI USA Index, its parent index, which includes large and mid-cap stocks of the U.S. equity markets. 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 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA High Dividend Yield Advanced Select	MSCI USA
2025	16.32	17.31
2024	15.12	24.58
2023	13.82	26.49
2022	-9.60	-19.85
2021	27.52	26.45
2020	7.01	20.73
2019	29.57	30.88
2018	-2.58	-5.04
2017	21.36	21.19
2016	13.25	10.89
2015	0.13	0.69
2014	12.46	12.69
2013	32.00	31.79
2012	11.00	15.33

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr	Since May 26, 2010	
MSCI USA High Dividend Yield Advanced Select	6.27	8.84	31.68	14.66	20.30	11.94	13.56	14.00	
MSCI USA	5.23	10.52	28.86	10.90	23.22	13.25	15.06	14.49	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.17	21.40	17.96	5.09
1.11	28.27	21.72	5.86

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 26, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA High Dividend Yield Advanced Select	0.91	4.43	38.33	13.03	14.79	15.09	1.13	0.61	0.76	0.90	34.83	2020-02-12–2020-03-23
MSCI USA	1.00	0.00	2.23	13.49	16.04	15.59	1.28	0.65	0.83	0.89	34.16	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

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

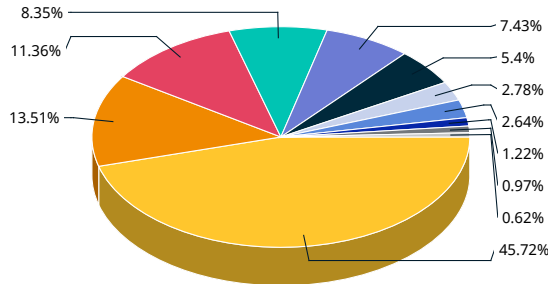
## INDEX CHARACTERISTICS

	MSCI USA High Dividend Yield Advanced Select	MSCI USA
<b>Number of Constituents</b>	92	536
	Weight (%)	
<b>Largest</b>	5.60	7.79
<b>Smallest</b>	0.10	0.01
<b>Average</b>	1.09	0.19
<b>Median</b>	0.59	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.60	7.79	Info Tech
APPLE	4.78	6.96	Info Tech
APPLIED MATERIALS	3.94	0.54	Info Tech
TEXAS INSTRUMENTS	3.69	0.42	Info Tech
CISCO SYSTEMS	3.54	0.72	Info Tech
MICROSOFT CORP	3.11	4.83	Info Tech
LAM RESEARCH CORP	3.08	0.61	Info Tech
QUALCOMM	2.88	0.41	Info Tech
SEAGATE TECHNOLOGY	2.74	0.29	Info Tech
MERCK & CO	2.70	0.45	Health Care
<b>Total</b>	<b>36.06</b>	<b>23.02</b>	

## SECTOR WEIGHTS



- Information Technology 45.72%
- Health Care 13.51%
- Industrials 11.36%
- Consumer Discretionary 8.35%
- Financials 7.43%
- Communication Services 5.4%
- Energy 2.78%
- Consumer Staples 2.64%
- Real Estate 1.22%
- Utilities 0.97%
- Materials 0.62%

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

The MSCI USA 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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

