

# Morningstar® Multi-Asset High Income Index<sup>SM</sup>

## 01 September 2024

**For More Information:**  
<http://indexes.morningstar.com>  
US: +1 312 384-3735  
Europe: +44 20 3194 1082

The Morningstar® Multi-Asset High Income Index<sup>SM</sup> (MAHI) is a diversified portfolio of equity, fixed-income, and alternative income sources that seeks to deliver a high level of current income while maintaining long-term capital appreciation. The index uses a quantitative optimization process that strikes a balance between yield and risk. MAHI is reconstituted four times annually in February, May, August, and November with an effective date of 1st business day of the following month. In Equities, the model is reducing its position in iShares MSCI EAFE Value ETF(ticker:EFV) and moving it to

iShares Latin America 40 ETF(ticker:ILF) because it has higher yield.

In Alternatives, the model has reduced its position from iShares Core US REIT ETF(ticker:USRT) and moving it to iShares Global REIT ETF(ticker:REET).

In Fixed-income, the model has slightly reduced its position from iShares Agency Bond ETF(ticker:AGZ) and allocated the proceeds to iShares JP Morgan EM Local Ccy Bd ETF(ticker:LEMB).

### Reconstituted Index Holdings

Type	Name	Ticker	Weight %	Change in Weight %	Yield %
Equity	iShares MSCI EAFE Value ETF	EFV	9.29	-5.71	4.72
	iShares Latin America 40 ETF	ILF	10.71	5.71	6.13
Alternative Income Sources	iShares Preferred Income; Securities ETF	PFF	15.00	0.00	6.33
	iShares Global REIT ETF	REET	1.71	1.71	2.88
	iShares Core US REIT ETF	USRT	3.29	-1.71	2.99
Fixed Income	iShares Agency Bond ETF	AGZ	5.00	-0.34	4.16
	iShares JP Morgan EM Corporate Bond ETF	CEMB	5.00	0.00	5.82
	iShares Floating Rate Bond ETF	FLOT	15.00	0.00	5.87
	iShares Core 1-5 Year USD Bond ETF	ISTB	15.00	0.00	4.56
	iShares JP Morgan EM Local Ccy Bd ETF	LEMB	5.00	0.34	6.88
	iShares Broad USD High Yield Corp Bd ETF	USHY	15.00	0.00	7.48

# Morningstar® Multi-Asset High Income Index<sup>SM</sup>

## Next Potential Holdings

Type	Name	Ticker	Yield* %
<b>Equity</b>	iShares Core MSCI Pacific ETF	IPAC	3.19
	iShares Core MSCI Europe ETF	IEUR	3.11
	iShares Core MSCI Total Intl Stk ETF	IXUS	3.10
	iShares Core MSCI Emerging Markets ETF	IEMG	2.83
	iShares MSCI EAFE Small-Cap ETF	SCZ	2.80
	iShares Russell 2000 Value ETF	IWN	1.95
	iShares MSCI All Country Asia ex Jpn ETF	AAXJ	1.95
	iShares Russell 1000 Value ETF	IWD	1.92
	iShares US Infrastructure ETF	IFRA	1.79
	iShares MSCI ACWI ETF	ACWI	1.73
	iShares Russell Mid-Cap Value ETF	IWS	1.57
	iShares MSCI EAFE Growth ETF	EFG	1.55
	iShares Russell Mid-Cap ETF	IWR	1.33
	iShares Russell 2000 ETF	IWM	1.28
	iShares Russell 3000 ETF	IWV	1.19
	iShares Morningstar Mid-Cap Growth ETF	IMCG	0.85
	iShares Core S&P; US Growth ETF	IUSG	0.82
	iShares Russell 2000 Growth ETF	IWO	0.66
<b>Fixed Income</b>	iShares 10+ Year Invmt Grd Corp Bd ETF	IGLB	5.44
	iShares Broad USD Invmt Grd Corp Bd ETF	USIG	5.04
	iShares Core Total USD Bond Market ETF	IUSB	4.73
	iShares MBS ETF	MBB	4.72
	iShares Core US Aggregate Bond ETF	AGG	4.48
	iShares 10-20 Year Treasury Bond ETF	TLH	4.11
	iShares International Treasury Bond ETF	IGOV	2.46

\* Yield is defined as the 12-month yield for equities and current yield-to-maturity for fixed income (less management fees)