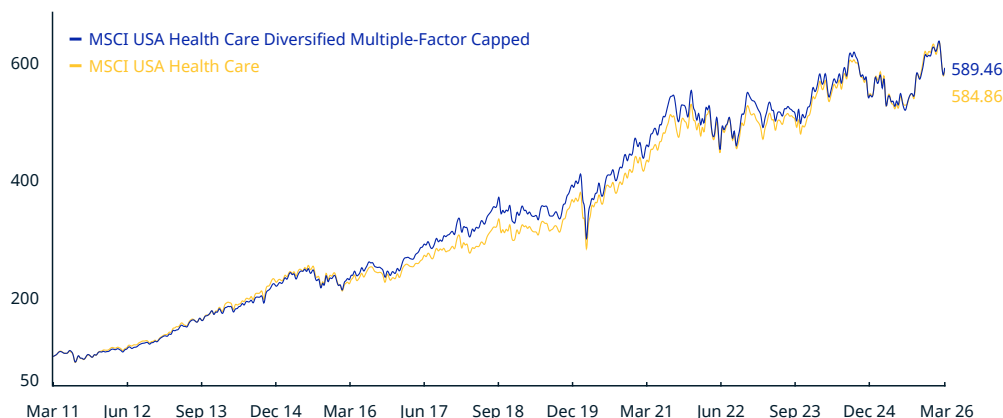


MSCI USA Health Care Diversified Multiple-Factor Capped Index (USD)

The MSCI USA Health Care Diversified Multiple-Factor Capped Index is based on the MSCI USA Health Care Index, its parent index, which includes US large and mid-cap securities classified in the Health Care sector as per the Global Industry Classification Standard (GICS®). The index is constructed by applying the standard methodology of the MSCI Diversified Multiple-Factor Indexes. Subsequently, the issuer-level weights of the constituents of this derived index are capped at 25%, in accordance with the MSCI Capped Indexes methodology.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Health Care Diversified Multiple-Factor Capped	MSCI USA Health Care
2025	13.71	14.65
2024	-0.38	2.67
2023	0.16	2.27
2022	-2.74	-2.69
2021	22.19	25.37
2020	16.15	15.20
2019	17.05	20.96
2018	8.00	6.29
2017	27.39	21.73
2016	2.60	-2.86
2015	8.59	7.10
2014	23.16	25.74
2013	41.14	42.01
2012	18.16	18.45

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr		
MSCI USA Health Care Diversified Multiple-Factor Capped	-7.10	-3.32	3.90	-3.32	4.92	5.15	9.74	8.66	
MSCI USA Health Care	-7.76	-5.15	2.48	-5.15	5.95	6.27	10.02	7.72	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.75	19.31	15.28	3.64
1.76	21.95	17.52	5.01

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 1998 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI USA Health Care Diversified Multiple-Factor Capped	0.96	4.03	39.91	14.35	15.65	14.82	0.07	0.18	0.54	0.50	44.00	2007-12-10–2009-03-09
MSCI USA Health Care	1.00	0.00	2.64	13.92	14.69	14.37	0.14	0.26	0.57	0.43	38.07	2007-12-10–2009-03-05

¹ Last 12 months ² Based on monthly gross returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA Health Care Diversified Multiple-Factor Capped Index (USD)

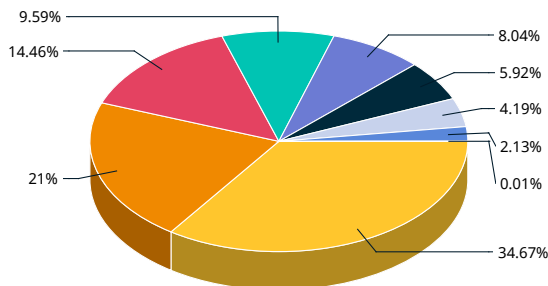
INDEX CHARACTERISTICS

	MSCI USA Health Care Diversified Multiple-Factor Capped	MSCI USA Health Care
Number of Constituents	43	59
	Weight (%)	
Largest	12.97	13.59
Smallest	0.01	0.18
Average	2.33	1.69
Median	1.47	0.80

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
JOHNSON & JOHNSON	12.97	10.83
LILLY (ELI) & COMPANY	11.69	13.59
GILEAD SCIENCES	5.09	3.18
ABBVIE	5.07	7.07
BRISTOL-MYERS SQUIBB CO	4.41	2.27
REGENERON PHARMACEUTICAL	3.54	1.47
CVS HEALTH	3.47	1.68
MERCK & CO	3.37	5.49
HCA HOLDINGS	3.28	1.39
THE CIGNA GROUP	3.27	1.31
Total	56.16	48.25

SUB-INDUSTRY WEIGHTS



- Pharmaceuticals 34.67%
- Biotechnology 21%
- Health Care Equipment 14.46%
- Health Care Services 9.59%
- Managed Health Care 8.04%
- Life Sciences Tools & Services 5.92%
- Health Care Facilities 4.19%
- Health Care Supplies 2.13%
- Health Care Distributors 0.01%

The MSCI USA Health Care Diversified Multiple-Factor Capped Index was launched on Nov 02, 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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