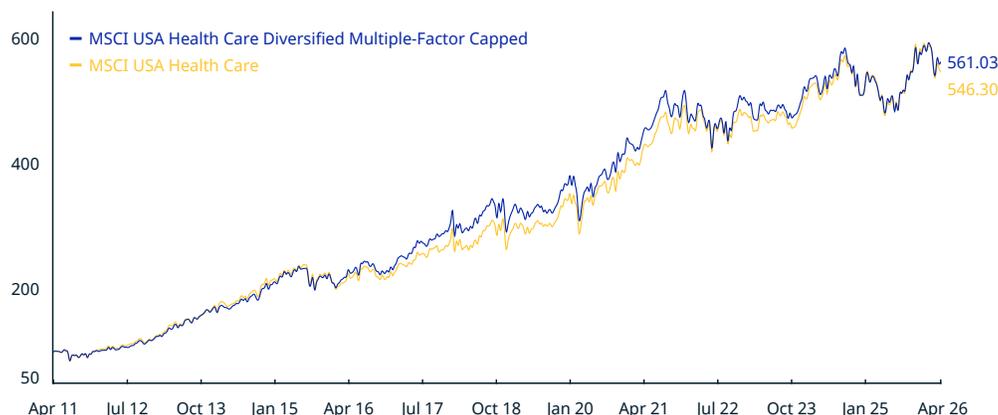


# MSCI USA Health Care Diversified Multiple-Factor Capped Index (USD)

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) (APR 2011 – APR 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 (%) (APR 30, 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	1.23	-2.49	8.97	-2.13	4.29	4.59	9.55	8.68	
MSCI USA Health Care	-0.51	-5.25	5.74	-5.63	4.77	5.26	9.64	7.68	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.77	19.53	15.32	3.69
1.79	21.82	17.30	4.98

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	0.95	4.04	39.91	14.27	15.58	14.80	0.03	0.15	0.53	0.50	44.00	2007-12-10–2009-03-09
MSCI USA Health Care	1.00	0.00	2.64	13.86	14.59	14.36	0.06	0.19	0.55	0.43	38.07	2007-12-10–2009-03-05

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

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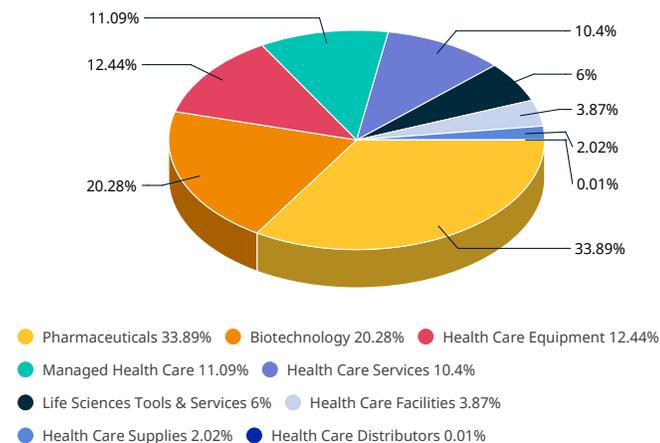
## INDEX CHARACTERISTICS

	MSCI USA Health Care Diversified Multiple-Factor Capped	MSCI USA Health Care
<b>Number of Constituents</b>	42	58
	Weight (%)	
<b>Largest</b>	12.23	13.93
<b>Smallest</b>	0.01	0.17
<b>Average</b>	2.38	1.72
<b>Median</b>	1.53	0.77

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
JOHNSON & JOHNSON	12.23	10.27
LILLY (ELI) & COMPANY	11.91	13.93
ABBVIE	4.94	6.93
GILEAD SCIENCES	4.80	3.01
BRISTOL-MYERS SQUIBB CO	4.42	2.29
CVS HEALTH	4.03	1.96
ELEVANCE HEALTH	3.88	1.55
THE CIGNA GROUP	3.57	1.44
UNITEDHEALTH GROUP	3.44	6.22
REGENERON PHARMACEUTICAL	3.25	1.35
<b>Total</b>	<b>56.46</b>	<b>48.96</b>

## SUB-INDUSTRY WEIGHTS



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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