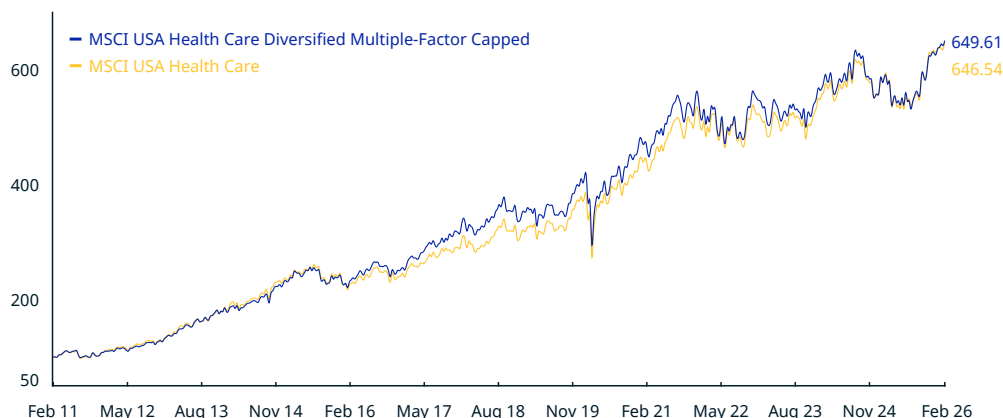


# MSCI USA Health Care Diversified Multiple-Factor Capped Index (USD)

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) (FEB 2011 – FEB 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 (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998	
MSCI USA Health Care Diversified Multiple-Factor Capped	3.68	2.13	10.30	4.07	8.12	7.46	10.97	8.98	
MSCI USA Health Care	3.25	1.06	9.20	2.83	9.65	8.66	11.22	8.07	

## FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.63	20.74	17.05	4.21
1.62	22.69	19.12	5.40

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – FEB 27, 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	0.96	4.03	39.54	13.63	15.32	14.63	0.29	0.33	0.63	0.52	44.00	2007-12-10–2009-03-09
MSCI USA Health Care	1.00	0.00	2.81	13.04	14.23	14.11	0.41	0.42	0.66	0.46	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

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

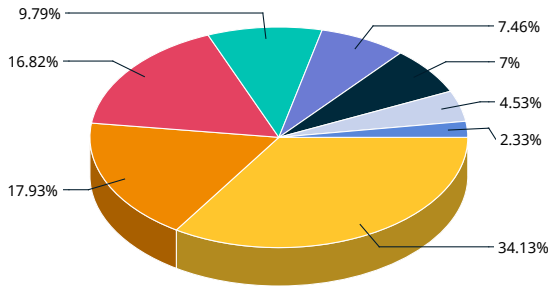
## INDEX CHARACTERISTICS

	MSCI USA Health Care Diversified Multiple-Factor Capped	MSCI USA Health Care
<b>Number of Constituents</b>	43	59
<b>Weight (%)</b>		
<b>Largest</b>	12.37	14.30
<b>Smallest</b>	0.03	0.18
<b>Average</b>	2.33	1.69
<b>Median</b>	1.40	0.74

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
JOHNSON & JOHNSON	12.37	10.11
LILLY (ELI) & COMPANY	12.10	14.30
GILEAD SCIENCES	5.36	3.12
ABBVIE	4.92	6.93
BRISTOL-MYERS SQUIBB CO	4.32	2.15
MEDTRONIC PLC	4.02	2.12
CVS HEALTH	3.57	1.71
HCA HOLDINGS	3.56	1.47
MERCK & CO	3.34	5.23
THE CIGNA GROUP	3.32	1.31
<b>Total</b>	<b>56.88</b>	<b>48.43</b>

## SUB-INDUSTRY WEIGHTS



- Pharmaceuticals 34.13%
- Health Care Equipment 17.93%
- Biotechnology 16.82%
- Health Care Services 9.79%
- Managed Health Care 7.46%
- Life Sciences Tools & Services 7%
- Health Care Facilities 4.53%
- Health Care Supplies 2.33%

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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