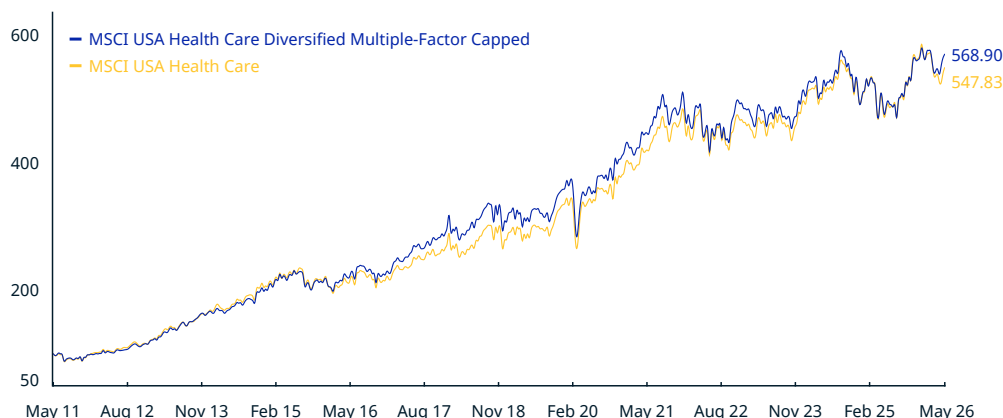


# MSCI USA Health Care Diversified Multiple-Factor Capped Index (USD)

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) (MAY 2011 – MAY 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 (%) (MAY 29, 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	3.39	-2.77	17.24	1.19	7.37	4.99	9.71	8.79	
MSCI USA Health Care	2.50	-5.93	14.23	-3.27	7.18	5.43	9.66	7.75	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.71	19.75	15.89	3.76
1.75	22.36	17.64	5.04

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAY 29, 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	39.91	13.96	15.63	14.82	0.24	0.17	0.54	0.51	44.00	2007-12-10–2009-03-09
MSCI USA Health Care	1.00	0.00	2.64	13.62	14.61	14.36	0.23	0.20	0.55	0.44	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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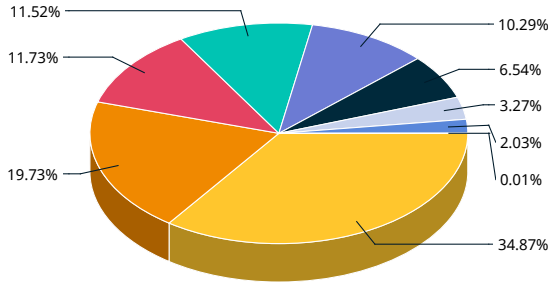
## INDEX CHARACTERISTICS

	MSCI USA Health Care Diversified Multiple-Factor Capped	MSCI USA Health Care
<b>Number of Constituents</b>	42	58
	Weight (%)	
<b>Largest</b>	13.64	16.09
<b>Smallest</b>	0.01	0.15
<b>Average</b>	2.38	1.72
<b>Median</b>	1.56	0.71

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
LILLY (ELI) & COMPANY	13.64	16.09
JOHNSON & JOHNSON	11.61	9.84
ABBVIE	4.93	6.97
GILEAD SCIENCES	4.77	3.02
CVS HEALTH	4.26	2.09
BRISTOL-MYERS SQUIBB CO	4.04	2.11
ELEVANCE HEALTH	3.92	1.58
UNITEDHEALTH GROUP	3.42	6.24
THE CIGNA GROUP	3.30	1.34
MERCK & CO	3.23	5.34
<b>Total</b>	<b>57.13</b>	<b>54.64</b>

## SUB-INDUSTRY WEIGHTS



- Pharmaceuticals 34.87%
- Biotechnology 19.73%
- Managed Health Care 11.73%
- Health Care Equipment 11.52%
- Health Care Services 10.29%
- Life Sciences Tools & Services 6.54%
- Health Care Facilities 3.27%
- Health Care Supplies 2.03%
- 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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