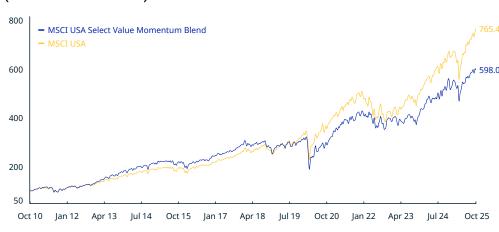
# MSCI USA Select Value Momentum Blend Index (USD)

The MSCI USA Select Value Momentum Blend Index is based on MSCI USA Index, its parent index, which includes large and mid-cap stocks in the US equity market. The index is designed to represent the performance of a strategy that seeks higher exposure to value and momentum factors within the parent index while also maintaining moderate Index turnover and lower realized volatility than traditional cap weighted indexes.

For a complete description of the index methodology, please see Index methodology - MSCI.

## CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (OCT 2010 – OCT 2025)



## **ANNUAL PERFORMANCE (%)**

Year	MSCI USA Select Value Momentum Blend	MSCI USA
2024	19.36	25.08
2023	13.43	27.10
2022	-9.72	-19.46
2021	31.25	26.97
2020	4.17	21.37
2019	21.99	31.64
2018	-11.92	-4.50
2017	21.08	21.90
2016	11.55	11.61
2015	0.22	1.32
2014	16.16	13.36
2013	41.47	32.61
2012	20.15	16.13
2011	2.24	1.99

## INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2025)

## **FUNDAMENTALS (OCT 31, 2025)**

						ANNU.	ALIZED						
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>M</sub>	Since ay 31, 1999	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI USA Select Value Momentum Blend	-0.20	6.39	16.26	14.43	15.66	16.28	10.60	9.63	2.05	18.16	14.10	2.37	_
MSCI USA	2.38	8.22	21.89	17.70	22.91	17.32	14.64	8.34	1.14	28.99	23.42	5.64	

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1999 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3			3	MAXIMUM DRAWDOWN		
	Beta	Tracking To Error (%)	Furnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 1999	(%)	Period YYYY-MM-DD	
MSCI USA Select Value Momentum Blend	0.93	6.10	60.97	14.78	16.43	16.33	0.74	0.82	0.57	0.53	56.24	2007-06-04-2009-03-09	
MSCI USA	1.00	0.00	2.07	13.13	16.02	15.40	1.29	0.89	0.83	0.46	54.91	2007-10-09-2009-03-09	
	1 Last	12 months	<sup>2</sup> Based o	n monthly	gross retu	rns data 3	Based on	NY FED Ov	ernight SC	FR from Se	0 1 2021 &	on ICE LIBOR 1M prior that date	



## MSCI USA Select Value Momentum Blend Index (USD)

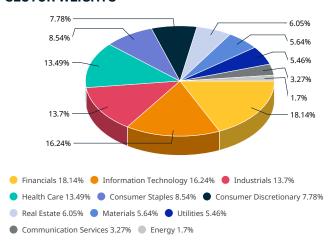
## **INDEX CHARACTERISTICS**

MSCI USA Select Value Momentum Blend	MSCI USA				
170	545				
Weight (%)					
1.16	8.27				
0.08	0.01				
0.59	0.18				
0.57	0.06				
	Select Value Momentum Blend  170  Weig  1.16  0.08  0.59				

## **TOP 10 CONSTITUENTS**

	Index Wt. (%)	Parent Index Wt. (%)	Sector
LOEWS CORP	1.16	0.03	Financials
CENCORA	1.15	0.10	Health Care
CORNING	1.13	0.12	Info Tech
CME GROUP	1.13	0.16	Financials
CARDINAL HEALTH	1.12	0.08	Health Care
ENTERGY CORP	1.08	0.07	Utilities
EVERGY	1.08	0.03	Utilities
QUEST DIAGNOSTICS	1.07	0.03	Health Care
IBM CORP	1.06	0.48	Info Tech
WESTERN DIGITAL	1.04	0.09	Info Tech
Total	11.03	1.19	

## **SECTOR WEIGHTS**



The MSCI USA Select Value Momentum Blend Index was launched on Jul 25, 2017. 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.



OCT 31, 2025 Index Factsheet

## **ABOUT MSCI**

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit <a href="https://www.msci.com">www.msci.com</a>.

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