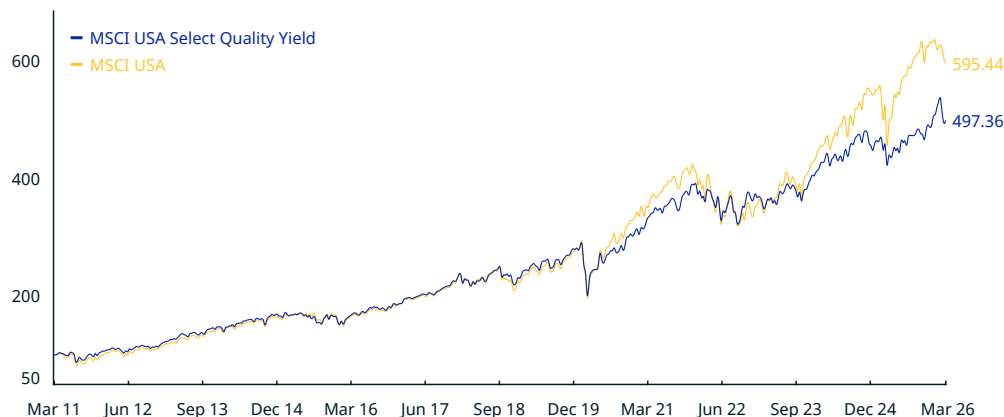


MSCI USA Select Quality Yield Index (USD)

The **MSCI USA Select Quality Yield Index** is based on MSCI USA Index, its parent index, which includes large and mid cap stocks across US equity markets. The index aims to represent the performance of companies that have relatively higher dividend yield with high Quality scores within the Parent Index universe of securities.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI USA Select Quality Yield	MSCI USA
2025	7.95	17.31
2024	10.78	24.58
2023	11.50	26.49
2022	-7.08	-19.85
2021	27.46	26.45
2020	9.69	20.73
2019	26.56	30.88
2018	-1.91	-5.04
2017	21.78	21.19
2016	13.34	10.89
2015	-2.62	0.69
2014	12.36	12.69
2013	30.95	31.79
2012	10.57	15.33

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 1998
					3 Yr	5 Yr	10 Yr		
MSCI USA Select Quality Yield	-7.14	2.68	8.72	2.68	11.05	8.47	11.42	8.27	
MSCI USA	-4.93	-4.61	17.31	-4.61	17.90	11.15	13.59	7.96	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.23	20.54	18.10	4.54
1.24	25.67	19.96	5.14

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 1998 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 1998	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Select Quality Yield	0.75	7.73	14.98	12.33	14.00	13.90	0.53	0.41	0.68	0.49	42.86	2007-12-26–2009-03-09
MSCI USA	1.00	0.00	2.23	12.30	15.48	15.26	1.02	0.55	0.76	0.42	55.36	2007-10-09–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA Select Quality Yield Index (USD)

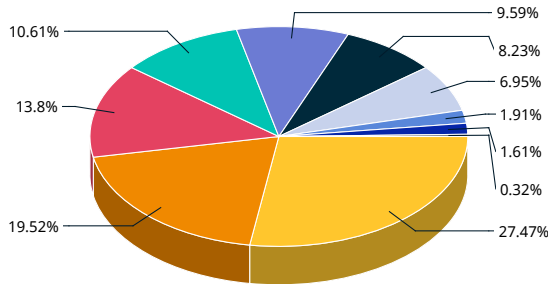
INDEX CHARACTERISTICS

	MSCI USA Select Quality Yield	MSCI USA
Number of Constituents	125	538
Weight (%)		
Largest	6.17	7.47
Smallest	0.07	0.01
Average	0.80	0.19
Median	0.41	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
JOHNSON & JOHNSON	6.17	1.04	Health Care
PROCTER & GAMBLE CO	3.66	0.59	Cons Staples
CATERPILLAR	3.59	0.58	Industrials
HOME DEPOT	3.55	0.58	Cons Discr
COCA COLA (THE)	3.37	0.55	Cons Staples
CISCO SYSTEMS	3.32	0.54	Info Tech
MERCK & CO	3.23	0.53	Health Care
UNITEDHEALTH GROUP	2.65	0.43	Health Care
LINDE (NEW)	2.51	0.41	Materials
PEPSICO	2.30	0.37	Cons Staples
Total	34.35	5.62	

SECTOR WEIGHTS



- Industrials 27.47%
- Health Care 19.52%
- Consumer Staples 13.8%
- Information Technology 10.61%
- Financials 9.59%
- Consumer Discretionary 8.23%
- Materials 6.95%
- Energy 1.91%
- Communication Services 1.61%
- Utilities 0.32%

The MSCI USA Select Quality Yield Index was launched on Aug 12, 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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