

MSCI USA Custom Sector Strategy Index (USD)

The **MSCI USA Custom Sector Strategy Index** is based on MSCI USA Index, its parent index and is designed to measure the performance of the large and mid cap segments of the US market. At the inception of the Index and at each quarterly rebalancing - coinciding with the MSCI Quarterly Index Reviews effective at the open of the first business day of March, June, September and December - each sector as defined in the Global Industry Classification Standard (GICS®) is given an equal weight.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2013 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Custom Sector Strategy	MSCI USA
2025	13.53	17.31
2024	19.01	24.58
2023	17.52	26.49
2022	-10.64	-19.85
2021	27.64	26.45
2020	13.44	20.73
2019	27.94	30.88
2018	-5.98	-5.04
2017	17.11	21.19
2016	13.56	10.89
2015	-1.76	0.69
2014	11.49	12.69

INDEX PERFORMANCE – NET RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 30, 2013
MSCI USA Custom Sector Strategy	2.96	6.47	17.54	6.85	18.40	13.55	13.72	12.41
MSCI USA	-0.91	0.32	16.14	0.35	21.29	13.10	14.92	13.54

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 30, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Custom Sector Strategy	8.76	10.93	14.26	14.67	1.17	0.74	0.80	0.78	35.79	2020-02-19–2020-03-23
MSCI USA	2.16	11.75	15.29	15.23	1.31	0.67	0.84	0.82	34.16	2020-02-19–2020-03-23

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

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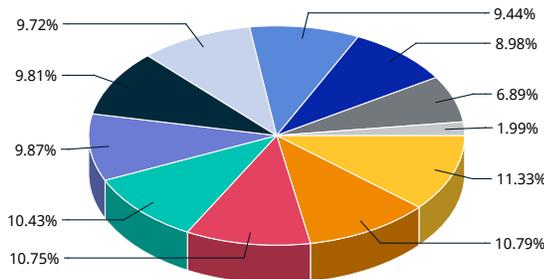
INDEX CHARACTERISTICS

MSCI USA Custom Sector Strategy	
Number of Constituents	542
Mkt Cap (USD Millions)	
Index	63,370,588.32
Largest	2,110,717.62
Smallest	1,826.90
Average	116,919.90
Median	44,336.91

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
AMAZON.COM	2,110.72	3.33	Cons Discr
EXXON MOBIL CORP	2,039.82	3.22	Energy
WALMART	1,381.59	2.18	Cons Staples
NVIDIA	1,339.64	2.11	Info Tech
LINDE (NEW)	1,318.56	2.08	Materials
ALPHABET A	1,246.30	1.97	Comm Srvcs
APPLE	1,219.80	1.92	Info Tech
TESLA	1,191.29	1.88	Cons Discr
CHEVRON CORP	1,129.59	1.78	Energy
COSTCO WHOLESALE CORP	1,103.07	1.74	Cons Staples
Total	14,080.39	22.22	

SECTOR WEIGHTS



- Materials 11.33%
- Consumer Staples 10.79%
- Industrials 10.75%
- Energy 10.43%
- Utilities 9.87%
- Consumer Discretionary 9.81%
- Health Care 9.72%
- Information Technology 9.44%
- Financials 8.98%
- Communication Services 6.89%
- Real Estate 1.99%

The MSCI USA Custom Sector Strategy Index was launched on Jan 27, 2014. 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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