# **MSCI USA Select Factor Mix Index (USD)**

The MSCI USA Select Factor Mix Index captures large, mid and small cap securities of the U.S. equity markets. The index is constructed using a combination of six factor Indexes and is designed to represent the performance of long-term risk factors such as Momentum, Value, Quality, Shareholder Yield, Volatility and Size.

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

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2010 – NOV 2025)

# - MSCI USA Select Factor mix - MSCI USA IMI 400 200 Nov 10 Feb 12 May 13 Aug 14 Nov 15 Feb 17 May 18 Aug 19 Nov 20 Feb 22 May 23 Aug 24 Nov 25

### **ANNUAL PERFORMANCE (%)**

Year	MSCI USA Select Factor mix	MSCI USA IMI
2024	18.26	23.32
2023	16.17	25.64
2022	-13.60	-19.61
2021	23.85	25.62
2020	14.89	20.46
2019	29.77	30.39
2018	-4.94	-5.72
2017	22.37	20.59
2016	12.45	11.95
2015	0.68	0.03
2014	12.50	11.87
2013	34.36	32.60
2012	13.91	15.63
2011	6.63	0.63

### INDEX PERFORMANCE - NET RETURNS (%) (NOV 28, 2025)

### **FUNDAMENTALS (NOV 28, 2025)**

					ANNUALIZED							
	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 Factor mix	1.76	3.88	6.26	12.74	13.89	11.57	12.23	9.33	1.70	22.34	18.80	3.47
MSCI USA IMI	0.14	5.91	13.25	16.84	19.42	13.82	13.60	8.09	1.18	28.32	22.49	4.96

### INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1999 - NOV 28, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 1999	(%)	Period YYYY-MM-DD
MSCI USA Select Factor mix	0.87	3.99	33.30	12.30	14.36	14.82	0.73	0.62	0.71	0.55	51.79	2007-10-09-2009-03-09
MSCI USA IMI	1.00	0.00	1.61	13.30	15.48	15.69	1.05	0.72	0.76	0.44	55.69	2007-10-09-2009-03-09
	1 Last	ast 12 months Based on monthly net returns data Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date										



# **MSCI USA Select Factor Mix Index (USD)**

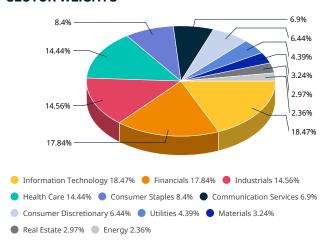
### **INDEX CHARACTERISTICS**

	MSCI USA Select Factor mix	MSCI USA IMI				
Number of	2,074	2,205				
Constituents						
	Weight (%)					
Largest	1.89	6.57				
Smallest	0.00	0.00				
Average	0.05	0.05				
Median	0.01	0.01				

### **TOP 10 CONSTITUENTS**

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	1.89	6.32	Info Tech
VISA A	1.60	0.87	Financials
MICROSOFT CORP	1.55	5.30	Info Tech
NVIDIA	1.50	6.57	Info Tech
JOHNSON & JOHNSON	1.27	0.76	Health Care
MERCK & CO	1.26	0.40	Health Care
CATERPILLAR	1.25	0.41	Industrials
WALMART	1.18	0.74	Cons Staples
NETFLIX	1.11	0.70	Comm Srvcs
UNITEDHEALTH GROUP	1.08	0.46	Health Care
Total	13 69	22 52	

### **SECTOR WEIGHTS**



The MSCI USA Select Factor Mix Index was launched on Jan 16, 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.



NOV 28, 2025 Index Factsheet

## **ABOUT MSCI**

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