

# MSCI World Financials Screened 20-35 Select Index (USD)

The MSCI World Financials Screened 20-35 Select Index is based on the MSCI World Financials Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries\*. The index excludes companies from the parent index that are associated with controversial, civilian, conventional and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the index. All securities in the index are classified in the Financials sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – MAR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Financials Screened 20-35 Select	MSCI World Financials
2024	26.23	26.67
2023	15.86	16.16
2022	-10.06	-10.19
2021	27.62	27.87
2020	-1.79	-2.84
2019	25.57	25.51
2018	-16.81	-16.97
2017	23.29	22.74
2016	12.81	12.47
2015	-3.02	-3.37
2014	3.29	3.17
2013	25.29	27.33

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI World Financials Screened 20-35 Select	-3.09	5.20	20.89	5.20	11.96	20.42	9.22	11.41	
MSCI World Financials	-2.45	6.06	21.59	6.06	12.49	20.63	9.16	11.49	

## FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.63	14.89	13.22	1.90
2.54	15.03	13.45	1.86

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Financials Screened 20-35 Select	1.00	0.89	16.45	19.60	19.28	18.95	0.46	0.93	0.46	0.62	43.68	2018-01-26–2020-03-23
MSCI World Financials	1.00	0.00	2.22	19.43	19.19	18.95	0.49	0.94	0.46	0.62	44.02	2018-01-26–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net 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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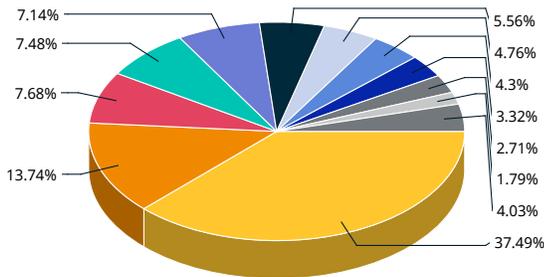
## INDEX CHARACTERISTICS

	MSCI World Financials Screened 20-35 Select	MSCI World Financials
<b>Number of Constituents</b>	204	234
<b>Weight (%)</b>		
<b>Largest</b>	6.59	6.00
<b>Smallest</b>	0.02	0.02
<b>Average</b>	0.49	0.43
<b>Median</b>	0.25	0.20

## TOP 10 CONSTITUENTS

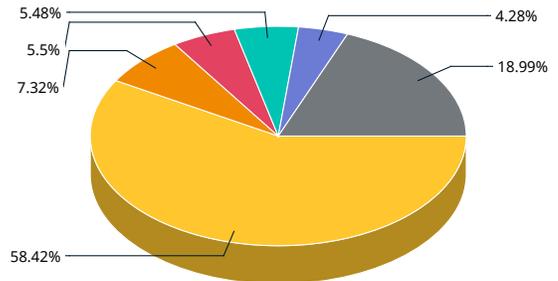
	Country	Index Wt. (%)	Parent Index Wt. (%)
JPMORGAN CHASE & CO	US	6.59	5.85
VISA A	US	5.78	5.13
MASTERCARD A	US	4.29	3.81
BANK OF AMERICA CORP	US	2.73	2.42
WELLS FARGO & CO	US	2.25	2.00
HSBC HOLDINGS (GB)	GB	1.92	1.71
GOLDMAN SACHS GROUP	US	1.64	1.45
PROGRESSIVE CORP	US	1.58	1.40
S&P GLOBAL	US	1.54	1.37
ROYAL BANK OF CANADA	CA	1.52	1.35
<b>Total</b>		<b>29.85</b>	<b>26.49</b>

## SUB-INDUSTRY WEIGHTS



- Diversified Banks 37.49%
- Transaction & Payment Processing Services 13.74%
- Property & Casualty Insurance 7.68%
- Financial Exchanges & Data 7.48%
- Asset Management & Custody Banks 7.14%
- Investment Banking & Brokerage 5.56%
- Life & Health Insurance 4.76%
- Multi-line Insurance 4.3%
- Insurance Brokers 3.32%
- Consumer Finance 2.71%
- Diversified Capital Markets 1.79%
- Other 4.03%

## COUNTRY WEIGHTS



- United States 58.42%
- Canada 7.32%
- United Kingdom 5.5%
- Japan 5.48%
- Australia 4.28%
- Other 18.99%

\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI World Financials Screened 20-35 Select Index was launched on Feb 14, 2022. 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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