MSCI USA Financials Diversified Multiple-Factor Capped Index (USD)

The MSCI USA Financials Diversified Multiple-Factor Capped Index is based on the MSCI USA Financials Index, its parent index, which includes US large and mid-cap securities classified in the Financials sector as per the Global Industry Classification Standard (GICS®). The index is constructed by applying the standard methodology of the MSCI Diversified Multiple-Factor Indexes. Subsequently, the issuer-level weights of the constituents of this derived index are capped at 25%, in accordance with the MSCI Capped Indexes methodology.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS   (USD)
(FEB 2005 – FEB 2020)

ANNUAL PERFORMANCE (%)

INDEX PERFORMANCE — GROSS RETURNS   (%)  ( FEB 28, 2020 )

FUNDAMENTALS  (FEB 28, 2020)

INDEX RISK AND RETURN CHARACTERISTICS  (NOV 30, 1998 – FEB 28, 2020)

The MSCI USA Financials Diversified Multiple-Factor Capped Index was launched on Nov 02, 2015. Data prior to the launch date is back-tested data (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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