

MSCI USA IMI Financials Index (USD)

The **MSCI USA Investable Market Index (IMI) Financials** is designed to measure the performance of the large, mid and small cap segments of the US equity universe. All securities in the index are classified in the Financials sector as per the Global Industry Classification Standard (GICS®).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Financials	MSCI USA IMI	MSCI ACWI IMI
2023	13.38	25.64	21.58
2022	-12.80	-19.61	-18.40
2021	34.38	25.62	18.22
2020	-2.85	20.46	16.25
2019	30.85	30.39	26.35
2018	-13.86	-5.72	-10.08
2017	19.45	20.59	23.95
2016	24.02	11.95	8.36
2015	-1.23	0.03	-2.19
2014	13.35	11.87	3.84
2013	32.21	32.60	23.55
2012	25.49	15.63	16.38
2011	-14.79	0.63	-7.89
2010	14.34	16.52	14.35

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 31, 1994				
MSCI USA IMI Financials	4.83	11.34	33.56	11.34	8.38	11.49	10.10	8.67	1.85	18.62	15.09	2.04
MSCI USA IMI	3.21	9.84	28.72	9.84	9.49	13.94	11.84	10.11	1.37	26.57	21.30	4.37
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	8.43	7.44	1.94	21.32	17.62	2.84

FUNDAMENTALS (MAR 29, 2024)

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 1994	(%)	Period YYYY-MM-DD
MSCI USA IMI Financials	20.19	20.77	23.58	19.57	0.37	0.50	0.52	0.39	79.27	2007-02-20–2009-03-06
MSCI USA IMI	1.97	17.89	18.97	15.64	0.45	0.68	0.70	0.53	55.69	2007-10-09–2009-03-09
MSCI ACWI IMI	2.51	16.72	18.06	14.96	0.30	0.54	0.52	0.37	58.59	2007-10-31–2009-03-09

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 IMI Financials Index (USD)

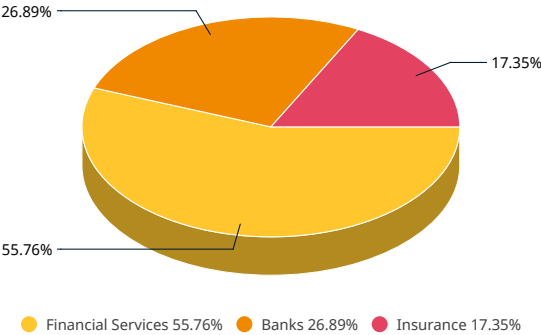
INDEX CHARACTERISTICS

MSCI USA IMI Financials	
Number of Constituents	410
Mkt Cap (USD Millions)	
Index	6,791,709.78
Largest	579,068.97
Smallest	151.18
Average	16,565.15
Median	2,188.74

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
JPMORGAN CHASE & CO	579.07	8.53
BERKSHIRE HATHAWAY B	551.22	8.12
VISA A	441.73	6.50
MASTERCARD A	403.26	5.94
BANK OF AMERICA CORP	270.08	3.98
WELLS FARGO & CO	210.49	3.10
S&P GLOBAL	137.85	2.03
GOLDMAN SACHS GROUP	136.21	2.01
AMERICAN EXPRESS	132.74	1.95
BLACKROCK A	124.02	1.83
Total	2,986.68	43.98

INDUSTRY GROUP WEIGHTS



The MSCI USA IMI Financials Index was launched on Jun 05, 2007. 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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