

# MSCI USA IMI Health Care Index (USD)

The **MSCI USA Investable Market Index (IMI) Health Care** is designed to capture the large, mid and small cap segments of the US equity universe. All securities in the index are classified in the Health Care 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 – GROSS RETURNS (USD) (FEB 2009 – FEB 2024)



## ANNUAL PERFORMANCE (%)

| Year | MSCI USA IMI Health Care | MSCI USA IMI | MSCI ACWI IMI |
|------|--------------------------|--------------|---------------|
| 2023 | 2.56                     | 26.25        | 22.18         |
| 2022 | -5.38                    | -19.22       | -18.00        |
| 2021 | 20.47                    | 26.12        | 18.71         |
| 2020 | 18.24                    | 21.10        | 16.81         |
| 2019 | 22.06                    | 31.14        | 27.04         |
| 2018 | 5.63                     | -5.20        | -9.61         |
| 2017 | 23.46                    | 21.28        | 24.58         |
| 2016 | -3.28                    | 12.66        | 8.96          |
| 2015 | 7.20                     | 0.64         | -1.68         |
| 2014 | 25.44                    | 12.51        | 4.36          |
| 2013 | 42.86                    | 33.39        | 24.17         |
| 2012 | 19.36                    | 16.41        | 17.04         |
| 2011 | 10.76                    | 1.23         | -7.43         |
| 2010 | 5.97                     | 17.17        | 14.87         |

## INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 29, 2024)

|                          | 1 Mo | 3 Mo  | 1 Yr  | YTD  | ANNUALIZED |       |       |       | Since May 31, 1994 |
|--------------------------|------|-------|-------|------|------------|-------|-------|-------|--------------------|
|                          |      |       |       |      | 3 Yr       | 5 Yr  | 10 Yr |       |                    |
| MSCI USA IMI Health Care | 3.52 | 11.72 | 14.76 | 5.99 | 7.24       | 10.66 | 10.90 | 12.06 |                    |
| MSCI USA IMI             | 5.37 | 12.16 | 28.67 | 6.51 | 10.10      | 14.10 | 12.15 | 10.50 |                    |
| MSCI ACWI IMI            | 4.21 | 9.99  | 22.22 | 4.47 | 6.62       | 10.64 | 8.68  | 7.79  |                    |

## FUNDAMENTALS (FEB 29, 2024)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.48        | 31.81 | 21.34   | 4.76 |
| 1.40        | 26.18 | 20.88   | 4.29 |
| 1.98        | 20.90 | 17.20   | 2.76 |

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 29, 2024)

|                          | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       |                    | 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 Health Care | 1.68                      | 14.59                               | 15.21 | 14.44 | 0.38                        | 0.61 | 0.69  | 0.68               | 42.15            | 2000-12-28–2002-07-23 |
| MSCI USA IMI             | 1.84                      | 17.91                               | 18.95 | 15.63 | 0.49                        | 0.69 | 0.72  | 0.55               | 55.26            | 2007-10-09–2009-03-09 |
| MSCI ACWI IMI            | 2.35                      | 16.70                               | 18.03 | 14.94 | 0.32                        | 0.54 | 0.54  | 0.39               | 58.28            | 2007-10-31–2009-03-09 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA IMI Health Care Index (USD)

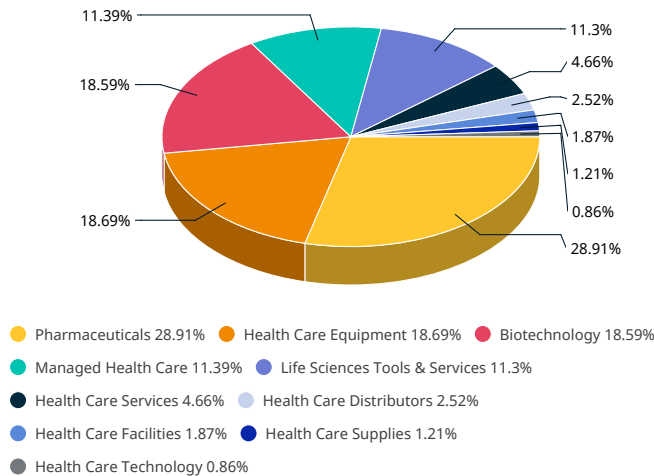
INDEX CHARACTERISTICS

| MSCI USA IMI Health Care |              |
|--------------------------|--------------|
| Number of Constituents   | 358          |
| Mkt Cap ( USD Millions)  |              |
| Index                    | 6,105,067.49 |
| Largest                  | 608,145.07   |
| Smallest                 | 58.97        |
| Average                  | 17,053.26    |
| Median                   | 1,898.85     |

TOP 10 CONSTITUENTS

|                          | Float Adj Mkt Cap ( USD Billions) | Index Wt. (%) |
|--------------------------|-----------------------------------|---------------|
| LILLY (ELI) & COMPANY    | 608.15                            | 9.96          |
| UNITEDHEALTH GROUP       | 457.22                            | 7.49          |
| JOHNSON & JOHNSON        | 388.61                            | 6.37          |
| MERCK & CO               | 322.65                            | 5.28          |
| ABBVIE                   | 310.74                            | 5.09          |
| THERMO FISHER SCIENTIFIC | 220.06                            | 3.60          |
| ABBOTT LABORATORIES      | 205.88                            | 3.37          |
| DANAHER CORP             | 177.56                            | 2.91          |
| PFIZER                   | 149.96                            | 2.46          |
| AMGEN                    | 146.47                            | 2.40          |
| Total                    | 2,987.29                          | 48.93         |

SUB-INDUSTRY WEIGHTS



The MSCI USA IMI Health Care 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.

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