

MSCI USA IMI Utilities 25/50 Index (USD)

The MSCI USA IMI Utilities 25/50 Index captures the large, mid and small cap segments of the USA market. All securities in the index are classified in the Utilities sector according to the Global Industry Classification Standard (GICS®). The index also applies certain investment limits to help ensure diversification limits that are imposed on regulated investment companies, or RICs, under the current US Internal Revenue Code.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JUN 2009 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Utilities 25/50	MSCI USA IMI
2023	-7.35	26.25
2022	1.28	-19.22
2021	17.46	26.12
2020	-0.42	21.10
2019	25.10	31.14
2018	4.55	-5.20
2017	12.48	21.28
2016	17.67	12.66
2015	-4.74	0.64
2014	27.07	12.51
2013	15.13	33.39
2012	2.07	16.41
2011	19.10	1.23
2010	7.20	17.17

INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998
MSCI USA IMI Utilities 25/50	-5.39	4.52	7.68	9.54	5.57	5.61	7.88	7.39
MSCI USA IMI	3.14	3.35	23.31	13.64	8.23	14.34	12.27	8.47

INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 1998	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA IMI Utilities 25/50	1.23	17.83	17.51	15.15	0.22	0.27	0.47	0.40	56.74	2000-12-28–2002-10-09
MSCI USA IMI	1.74	18.14	18.69	15.78	0.36	0.70	0.72	0.46	55.26	2007-10-09–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

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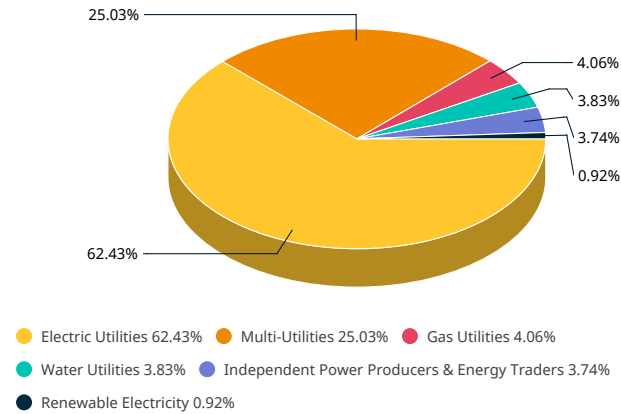
INDEX CHARACTERISTICS

MSCI USA IMI Utilities 25/50	
Number of Constituents	65
Mkt Cap (USD Millions)	
Index	1,135,040.13
Largest	145,332.51
Smallest	188.67
Average	17,462.16
Median	7,151.79

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
NEXTERA ENERGY	145.33	12.80
SOUTHERN COMPANY (THE)	84.63	7.46
DUKE ENERGY CORP	77.32	6.81
CONSTELLATION ENERGY	63.11	5.56
SEMPRA ENERGY	48.08	4.24
AMERICAN ELECTRIC POWER	46.17	4.07
DOMINION ENERGY	41.03	3.62
PUBLIC SERVICE ENT GRP	36.75	3.24
P G & E CORP	35.39	3.12
EXELON CORP	34.60	3.05
Total	612.42	53.96

SUB-INDUSTRY WEIGHTS



The MSCI USA IMI Utilities 25/50 Index was launched on Sep 22, 2020. 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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