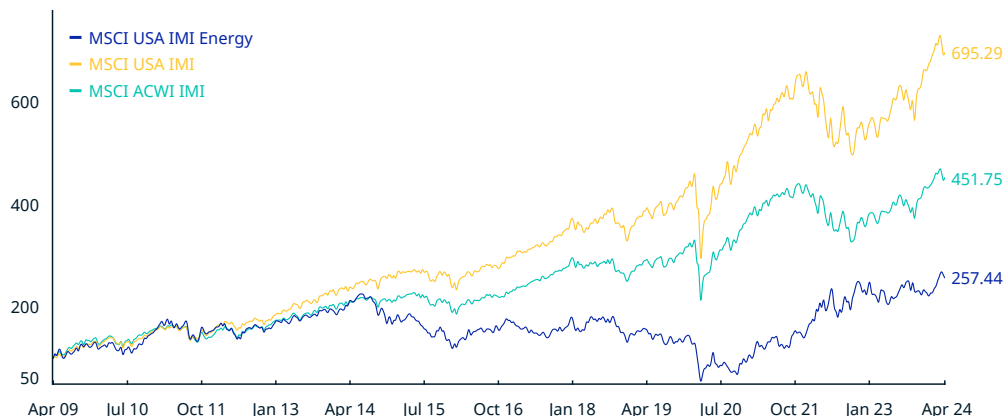


MSCI USA IMI Energy (USD)

The **MSCI USA Investable Market Index (IMI) Energy** 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 Energy 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) (APR 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Energy	MSCI USA IMI	MSCI ACWI IMI
2023	-1.21	25.64	21.58
2022	61.12	-19.61	-18.40
2021	53.96	25.62	18.22
2020	-34.24	20.46	16.25
2019	8.20	30.39	26.35
2018	-20.52	-5.72	-10.08
2017	-3.22	20.59	23.95
2016	26.48	11.95	8.36
2015	-23.66	0.03	-2.19
2014	-10.28	11.87	3.84
2013	24.96	32.60	23.55
2012	3.05	15.63	16.38
2011	3.01	0.63	-7.89
2010	20.31	16.52	14.35

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 1994
MSCI USA IMI Energy	-1.05	12.58	13.63	11.67	27.54	10.85	1.99	8.74
MSCI USA IMI	-4.38	3.94	21.89	5.04	6.06	12.06	11.33	9.91
MSCI ACWI IMI	-3.39	3.82	16.81	4.06	3.62	9.09	7.99	7.29

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.91	11.57	12.34	2.24
1.43	25.37	20.15	4.16
2.00	20.71	16.94	2.76

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 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 Energy	2.79	28.68	38.04	30.56	0.89	0.41	0.17	0.36	75.71	2014-06-23–2020-03-18
MSCI USA IMI	1.97	17.95	19.10	15.73	0.26	0.59	0.67	0.52	55.69	2007-10-09–2009-03-09
MSCI ACWI IMI	2.51	16.73	18.13	15.01	0.13	0.46	0.49	0.36	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 Energy (USD)

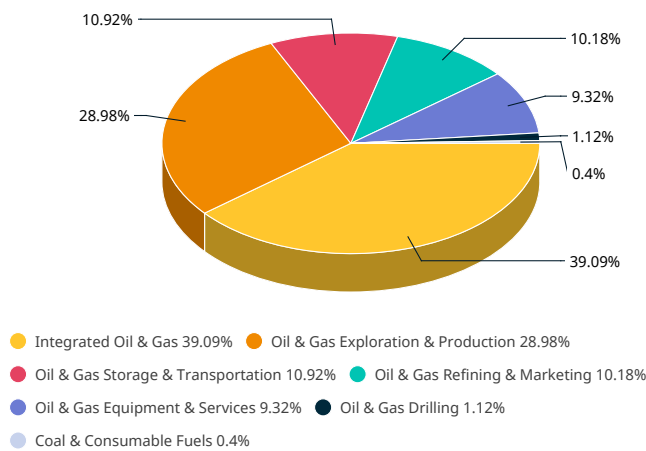
INDEX CHARACTERISTICS

MSCI USA IMI Energy	
Number of Constituents	115
Mkt Cap (USD Millions)	
Index	2,058,119.72
Largest	472,698.52
Smallest	158.90
Average	17,896.69
Median	3,080.62

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
EXXON MOBIL CORP	472.70	22.97
CHEVRON CORP	288.34	14.01
CONOCOPHILLIPS	149.16	7.25
EOG RESOURCES	77.05	3.74
MARATHON PETROLEUM	69.00	3.35
SCHLUMBERGER	67.82	3.30
PHILLIPS 66	63.01	3.06
PIONEER NATURAL RES	62.92	3.06
VALERO ENERGY CORP	54.43	2.64
WILLIAMS COS	46.66	2.27
Total	1,351.09	65.65

SUB-INDUSTRY WEIGHTS



The MSCI USA IMI Energy 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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