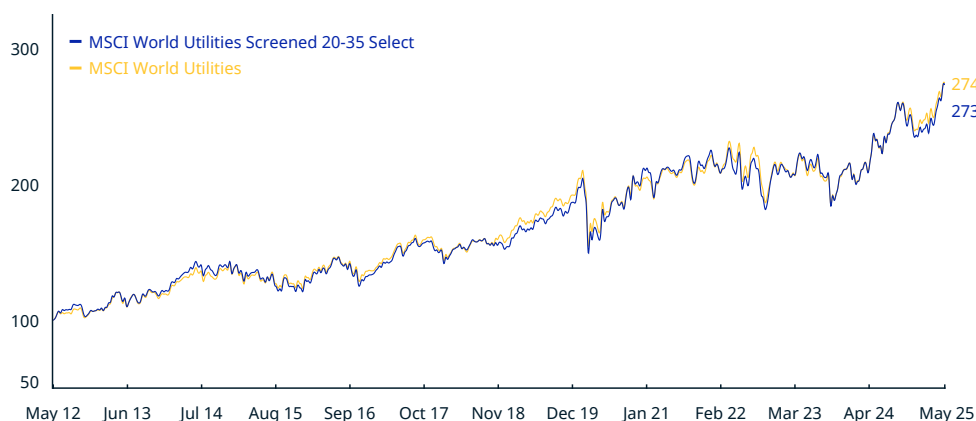


# MSCI World Utilities Screened 20-35 Select Index (USD)

The MSCI World Utilities Screened 20-35 Select Index is based on the MSCI World Utilities Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM) countries\*. The index excludes companies from the parent index that are associated with controversial, civilian, conventional and nuclear weapons and tobacco, that derive revenues from thermal coal and oil sands extraction and that are not compliant with the United Nations Global Compact principles. Further, the companies are required to have an MSCI ESG Rating of 'B' or above to be eligible for inclusion in the index. All securities in the index are classified in the Information Technology sector as per the Global Industry Classification Standard (GICS®). The index is weighted in accordance with the MSCI Capped Indexes methodology, such that the largest group entity within each Index is capped at 35% while all other group entities are capped at 20%, with a buffer of 10% applied on these limits at each index rebalancing.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Utilities Screened 20-35 Select	MSCI World Utilities
2024	10.69	12.96
2023	2.12	0.28
2022	-7.79	-4.66
2021	9.41	9.84
2020	10.09	4.76
2019	22.68	22.53
2018	0.66	1.97
2017	14.83	13.66
2016	5.68	5.96
2015	-9.67	-6.61
2014	14.02	15.27
2013	14.55	12.61

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI World Utilities Screened 20-35 Select	4.41	12.32	17.14	15.82	8.10	9.47	7.27	8.04	
MSCI World Utilities	2.88	9.27	17.54	14.26	6.99	8.90	7.43	8.08	

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.50	18.27	15.92	2.11
3.42	17.90	16.38	2.05

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Utilities Screened 20-35 Select	1.01	2.69	11.15	17.17	16.52	14.76	0.28	0.47	0.42	0.51	34.20	2020-02-18–2020-03-23
MSCI World Utilities	1.00	0.00	2.25	16.55	15.66	14.25	0.22	0.45	0.44	0.53	34.20	2020-02-18–2020-03-23

<sup>1</sup> Last 12 months

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

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

## MSCI World Utilities Screened 20-35 Select Index (USD)

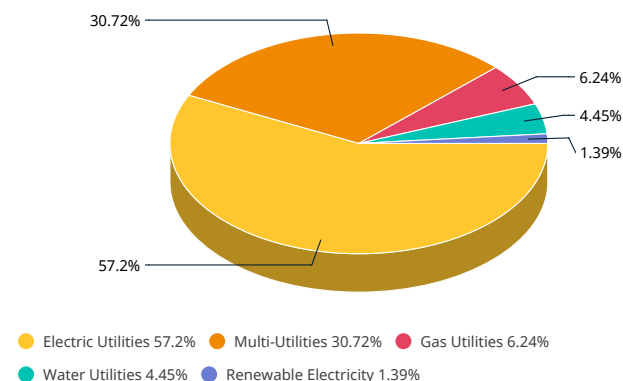
### INDEX CHARACTERISTICS

	MSCI World Utilities Screened 20-35 Select	MSCI World Utilities
<b>Number of Constituents</b>	51	71
	<b>Weight (%)</b>	
<b>Largest</b>	11.03	7.49
<b>Smallest</b>	0.24	0.16
<b>Average</b>	1.96	1.41
<b>Median</b>	0.95	0.95

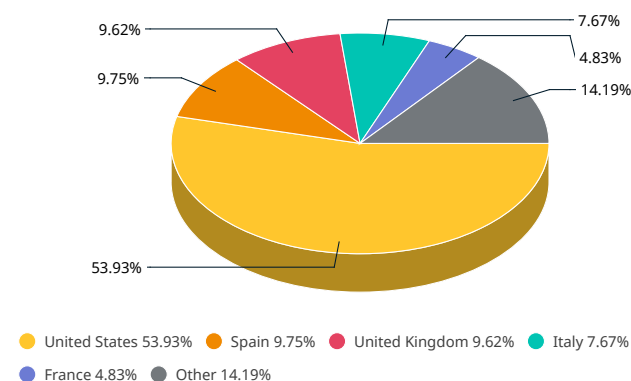
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
NEXTERA ENERGY	US	11.03	7.49
IBERDROLA	ES	8.08	5.49
CONSTELLATION ENERGY	US	7.27	4.94
ENEL	IT	5.67	3.85
NATIONAL GRID	GB	5.24	3.56
SEMPRA ENERGY	US	3.78	2.57
DOMINION ENERGY	US	3.62	2.45
EXELON CORP	US	3.34	2.27
PUBLIC SERVICE ENT GRP	US	3.07	2.08
ENGIE	FR	2.99	2.03
<b>Total</b>		<b>54.10</b>	<b>36.73</b>

### SUB-INDUSTRY WEIGHTS



### COUNTRY WEIGHTS



\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI World Utilities Screened 20-35 Select Index was launched on Feb 14, 2022. 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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