

MSCI World Energy Screened 20-35 Select Index (USD)

The MSCI World Energy Screened 20-35 Select Index is based on the MSCI World Energy 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 Energy 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 – JUL 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Energy Screened 20-35 Sel	MSCI World Energy
2024	12.62	2.70
2023	6.57	2.54
2022	43.59	46.01
2021	39.75	40.09
2020	-30.25	-31.46
2019	10.11	11.45
2018	-17.60	-15.84
2017	1.80	4.97
2016	25.27	26.56
2015	-21.65	-22.80
2014	-11.90	-11.60
2013	20.23	18.12

INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World Energy Screened 20-35 Sel	1.04	8.10	11.01	10.21	13.37	23.63	6.29	5.34
MSCI World Energy	2.46	9.53	-0.24	7.13	7.53	20.63	5.50	4.51

FUNDAMENTALS (JUL 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.42	13.14	12.92	1.65
4.10	14.14	13.62	1.68

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

				ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 2012	(%)	Period YYYY-MM-DD
MSCI World Energy Screened 20-35 Sel	0.96	3.48	64.56	17.20	24.36	24.64	0.55	0.87	0.29	0.27	70.25	2014-06-23—2020-03-18
MSCI World Energy	1.00	0.00	2.93	19.75	26.16	25.39	0.23	0.73	0.26	0.24	69.47	2014-06-23—2020-03-18

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

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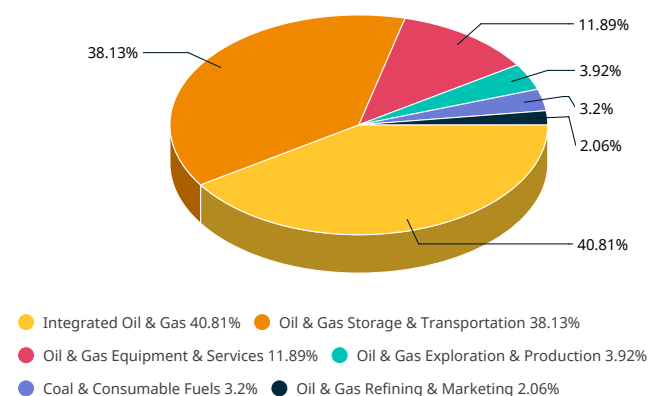
INDEX CHARACTERISTICS

	MSCI World Energy Screened 20-35 Sel	MSCI World Energy
Number of Constituents	23	50
	Weight (%)	
Largest	20.96	18.00
Smallest	0.65	0.20
Average	4.35	2.00
Median	3.20	1.15

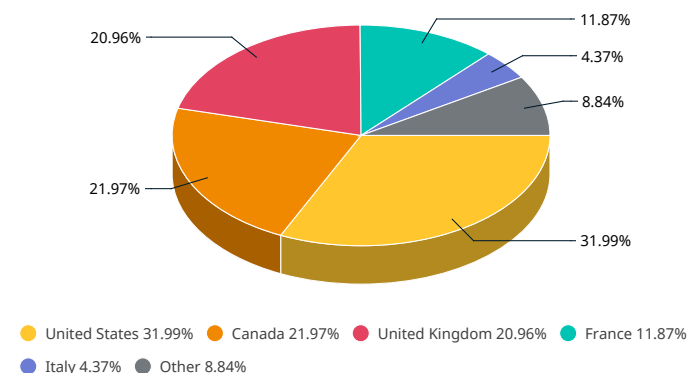
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
SHELL	GB	20.96	8.01
TOTALENERGIES	FR	11.87	4.54
ENBRIDGE	CA	9.65	3.69
WILLIAMS COS	US	7.14	2.73
CHENIERE ENERGY	US	5.13	1.96
ONEOK	US	5.00	1.91
SCHLUMBERGER	US	4.95	1.89
TC ENERGY CORPORATION	CA	4.85	1.85
BAKER HUGHES CO	US	4.35	1.66
ENI	IT	3.67	1.40
Total		77.58	29.64

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 Energy 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.

ABOUT MSCI

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