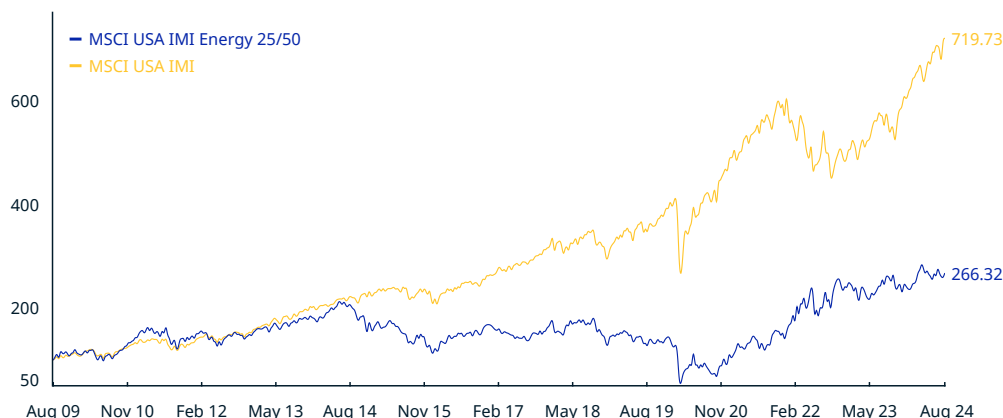


# MSCI USA IMI Energy 25/50 Index (USD)

The MSCI USA IMI Energy 25/50 Index captures the large, mid and small cap segments of the USA market. All securities in the index are classified in the Energy 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) (AUG 2009 – AUG 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Energy 25/50	MSCI USA IMI
2023	0.14	26.25
2022	63.28	-19.22
2021	55.69	26.12
2020	-33.20	21.10
2019	9.34	31.14
2018	-19.82	-5.20
2017	-2.25	21.28
2016	28.94	12.66
2015	-23.12	0.64
2014	-9.74	12.51
2013	26.03	33.39
2012	3.74	16.41
2011	3.02	1.23
2010	21.98	17.17

## INDEX PERFORMANCE – GROSS RETURNS (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998
MSCI USA IMI Energy 25/50	-2.51	-1.67	5.46	10.28	28.26	15.50	2.47	9.37
MSCI USA IMI	2.16	7.27	26.20	18.20	7.97	15.37	12.47	8.58

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 30, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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 Energy 25/50	7.19	27.93	37.34	30.69	0.91	0.51	0.18	0.39	74.29	2014-06-23–2020-03-18
MSCI USA IMI	1.74	18.11	18.64	15.73	0.33	0.74	0.72	0.47	55.26	2007-10-09–2009-03-09

<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

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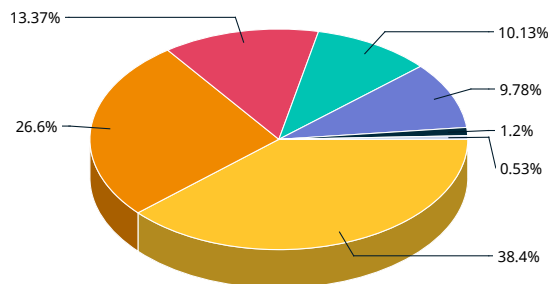
## INDEX CHARACTERISTICS

MSCI USA IMI Energy 25/50	
<b>Number of Constituents</b>	109
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	1,985,609.08
<b>Largest</b>	460,917.06
<b>Smallest</b>	677.83
<b>Average</b>	18,216.60
<b>Median</b>	3,818.49

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
EXXON MOBIL CORP	460.92	23.21
CHEVRON CORP	263.09	13.25
CONOCOPHILLIPS	134.38	6.77
EOG RESOURCES	75.26	3.79
MARATHON PETROLEUM	66.89	3.37
SCHLUMBERGER	63.09	3.18
PHILLIPS 66	61.39	3.09
WILLIAMS COS	56.36	2.84
ONEOK	54.46	2.74
VALERO ENERGY CORP	49.68	2.50
<b>Total</b>	<b>1,285.53</b>	<b>64.74</b>

## SUB-INDUSTRY WEIGHTS



- Integrated Oil & Gas 38.4%
- Oil & Gas Exploration & Production 26.6%
- Oil & Gas Storage & Transportation 13.37%
- Oil & Gas Refining & Marketing 10.13%
- Oil & Gas Equipment & Services 9.78%
- Oil & Gas Drilling 1.2%
- Coal & Consumable Fuels 0.53%

The MSCI USA IMI Energy 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.

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