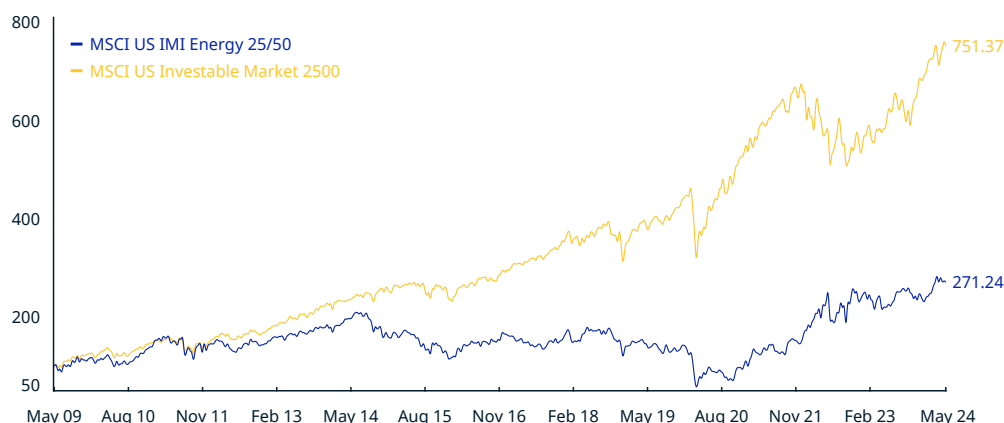


# MSCI US IMI Energy 25/50 Index (USD)

The **MSCI US IMI Energy 25/50 Index** 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®). 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) (MAY 2009 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI US IMI Energy 25/50	MSCI US Investable Market 2500
2023	0.13	26.26
2022	63.13	-19.24
2021	56.26	26.13
2020	-33.03	21.01
2019	9.42	31.09
2018	-19.80	-5.27
2017	-2.33	21.22
2016	29.56	12.63
2015	-23.20	0.61
2014	-9.79	12.71
2013	25.93	33.51
2012	3.48	16.40
2011	2.99	1.15
2010	21.42	17.17

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 29, 2002
MSCI US IMI Energy 25/50	0.17	9.53	27.45	12.19	26.44	15.30	3.16	9.92
MSCI US Investable Market 2500	4.77	3.46	27.74	10.19	8.03	15.17	12.19	10.70

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 29, 2002	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI US IMI Energy 25/50	4.99	28.62	37.79	30.78	0.86	0.51	0.21	0.43	74.16	2014-06-23–2020-03-18
MSCI US Investable Market 2500	1.94	18.13	18.87	15.79	0.36	0.73	0.71	0.64	55.29	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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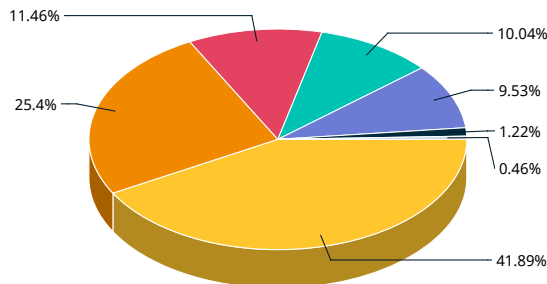
## INDEX CHARACTERISTICS

MSCI US IMI Energy 25/50	
<b>Number of Constituents</b>	112
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	2,046,488.50
<b>Largest</b>	526,019.89
<b>Smallest</b>	100.39
<b>Average</b>	18,272.22
<b>Median</b>	3,266.25

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
EXXON MOBIL CORP	526.02	25.70
CHEVRON CORP	290.18	14.18
CONOCOPHILLIPS	138.31	6.76
EOG RESOURCES	72.63	3.55
MARATHON PETROLEUM	67.06	3.28
SCHLUMBERGER	65.55	3.20
PHILLIPS 66	62.52	3.06
VALERO ENERGY CORP	53.50	2.61
WILLIAMS COS	50.50	2.47
ONEOK	47.19	2.31
<b>Total</b>	<b>1,373.46</b>	<b>67.11</b>

## SUB-INDUSTRY WEIGHTS



- Integrated Oil & Gas 41.89%
- Oil & Gas Exploration & Production 25.4%
- Oil & Gas Storage & Transportation 11.46%
- Oil & Gas Refining & Marketing 10.04%
- Oil & Gas Equipment & Services 9.53%
- Oil & Gas Drilling 1.22%
- Coal & Consumable Fuels 0.46%

The MSCI US IMI Energy 25/50 Index was launched on Sep 07, 2009. 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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