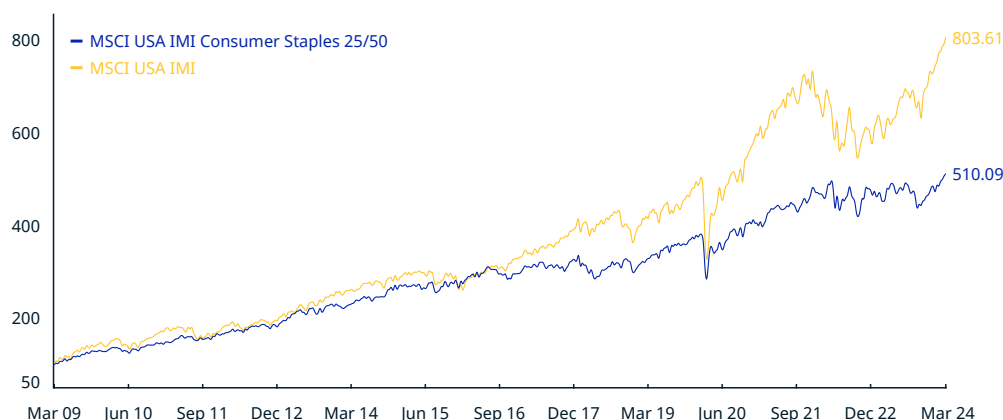


MSCI USA IMI Consumer Staples 25/50 Index (USD)

The MSCI USA IMI Consumer Staples 25/50 Index captures the large, mid and small cap segments of the USA market. All securities in the index are classified in the Consumer Staples 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 – NET RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Consumer Staples 25/50	MSCI USA IMI
2023	1.55	25.64
2022	-2.39	-19.61
2021	16.77	25.62
2020	10.02	20.46
2019	25.28	30.39
2018	-8.46	-5.72
2017	11.14	20.59
2016	5.48	11.95
2015	4.78	0.03
2014	14.84	11.87
2013	27.24	32.60
2012	10.07	15.63
2011	12.90	0.63
2010	13.66	16.52

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998
MSCI USA IMI Consumer Staples 25/50	3.25	7.14	7.37	7.14	6.52	9.00	8.19	7.02
MSCI USA IMI	3.21	9.84	28.72	9.84	9.49	13.94	11.84	7.86

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 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	(%)	Period YYYY-MM-DD
MSCI USA IMI Consumer Staples 25/50	8.16	13.63	14.05	12.49	0.34	0.54	0.58	0.45	38.51
MSCI USA IMI	1.97	17.89	18.97	15.64	0.45	0.68	0.70	0.43	55.69

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 Consumer Staples 25/50 Index (USD)

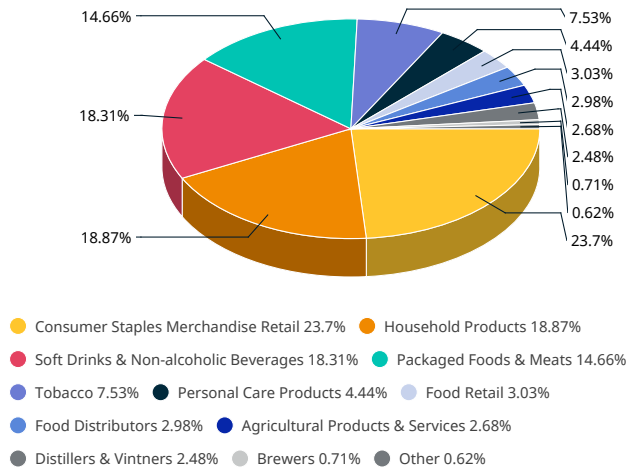
INDEX CHARACTERISTICS

MSCI USA IMI Consumer Staples 25/50	
Number of Constituents	103
Mkt Cap (USD Millions)	
Index	2,869,123.20
Largest	343,847.78
Smallest	1,005.63
Average	27,855.57
Median	7,006.15

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
PROCTER & GAMBLE CO	343.85	11.98
COSTCO WHOLESALE CORP	287.21	10.01
WALMART	227.63	7.93
COCA COLA (THE)	212.72	7.41
PEPSICO	201.23	7.01
PHILIP MORRIS INTL	125.72	4.38
MONDELEZ INTERNATIONAL A	99.07	3.45
TARGET CORP	83.34	2.90
ALTRIA GROUP	81.35	2.84
COLGATE-PALMOLIVE	74.85	2.61
Total	1,736.97	60.54

SUB-INDUSTRY WEIGHTS



The MSCI USA IMI Consumer Staples 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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