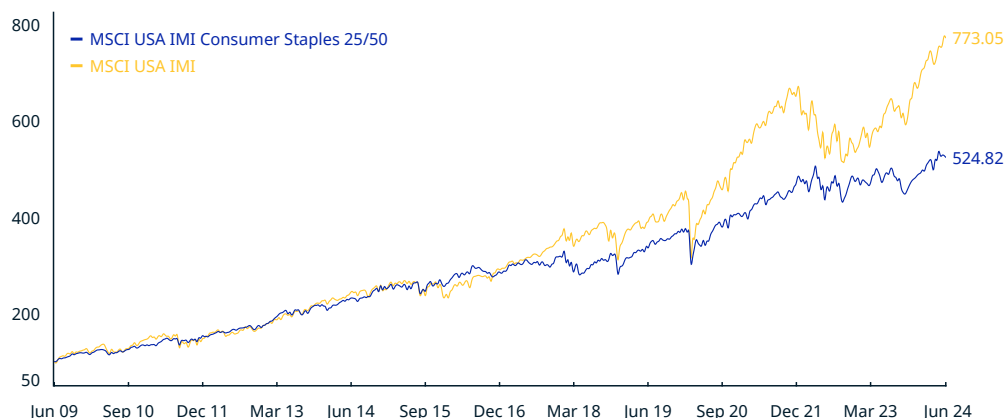


MSCI USA IMI Consumer Staples 25/50 Index (USD)

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 – GROSS RETURNS (USD) (JUN 2009 – JUN 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI USA IMI Consumer Staples 25/50 | MSCI USA IMI |
|------|-------------------------------------|--------------|
| 2023 | 2.39 | 26.25 |
| 2022 | -1.69 | -19.22 |
| 2021 | 17.62 | 26.12 |
| 2020 | 10.95 | 21.10 |
| 2019 | 26.30 | 31.14 |
| 2018 | -7.66 | -5.20 |
| 2017 | 12.05 | 21.28 |
| 2016 | 6.29 | 12.66 |
| 2015 | 5.79 | 0.64 |
| 2014 | 15.73 | 12.51 |
| 2013 | 28.23 | 33.39 |
| 2012 | 11.13 | 16.41 |
| 2011 | 13.88 | 1.23 |
| 2010 | 14.63 | 17.17 |

INDEX PERFORMANCE – GROSS RETURNS (%) (JUN 28, 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 | -0.60 | 0.31 | 7.39 | 7.68 | 6.33 | 9.22 | 8.61 | 7.74 |
| MSCI USA IMI | 3.14 | 3.35 | 23.31 | 13.64 | 8.23 | 14.34 | 12.27 | 8.47 |

INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 2024)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | 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 Consumer Staples 25/50 | 5.34 | 13.71 | 13.80 | 12.52 | 0.29 | 0.55 | 0.60 | 0.50 | 38.20 | 1998-12-29–2000-03-14 |
| MSCI USA IMI | 1.74 | 18.14 | 18.69 | 15.78 | 0.36 | 0.70 | 0.72 | 0.46 | 55.26 | 2007-10-09–2009-03-09 |

¹ Last 12 months

² Based on monthly gross 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)

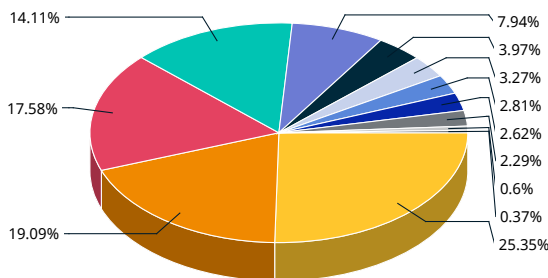
INDEX CHARACTERISTICS

| MSCI USA IMI Consumer Staples 25/50 | |
|-------------------------------------|--------------|
| Number of Constituents | 103 |
| Mkt Cap (USD Millions) | |
| Index | 2,861,625.59 |
| Largest | 342,909.22 |
| Smallest | 814.05 |
| Average | 27,782.77 |
| Median | 7,874.60 |

TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) |
|--------------------------|----------------------------------|---------------|
| PROCTER & GAMBLE CO | 342.91 | 11.98 |
| COSTCO WHOLESALE CORP | 328.06 | 11.46 |
| WALMART | 252.18 | 8.81 |
| COCA COLA (THE) | 214.05 | 7.48 |
| PEPSICO | 184.71 | 6.45 |
| PHILIP MORRIS INTL | 133.06 | 4.65 |
| MONDELEZ INTERNATIONAL A | 92.62 | 3.24 |
| ALTRIA GROUP | 84.96 | 2.97 |
| COLGATE-PALMOLIVE | 80.67 | 2.82 |
| TARGET CORP | 70.57 | 2.47 |
| Total | 1,783.79 | 62.33 |

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 25.35%
- Household Products 19.09%
- Soft Drinks & Non-alcoholic Beverages 17.58%
- Packaged Foods & Meats 14.11%
- Tobacco 7.94%
- Personal Care Products 3.97%
- Food Retail 3.27%
- Food Distributors 2.81%
- Agricultural Products & Services 2.62%
- Distillers & Vintners 2.29%
- Brewers 0.6%
- Other 0.37%

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.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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