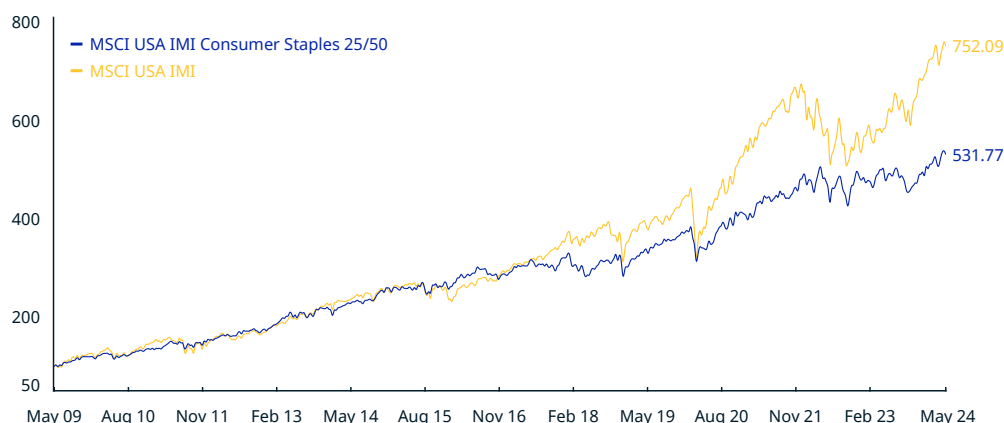


MSCI USA IMI Consumer Staples 25/50 Index (USD)

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) (MAY 2009 – MAY 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 (%) (MAY 31, 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	2.54	4.28	11.61	8.33	6.31	10.44	8.67	7.79
MSCI USA IMI	4.77	3.46	27.75	10.19	8.06	15.19	12.21	8.37

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 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	8.16	13.71	13.92	12.52	0.30	0.63	0.60	0.51	38.20	1998-12-29–2000-03-14
MSCI USA IMI	1.97	18.12	18.85	15.78	0.36	0.74	0.72	0.45	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)

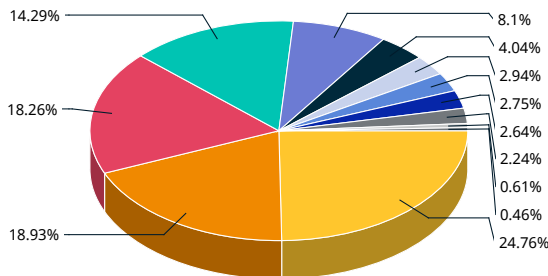
INDEX CHARACTERISTICS

MSCI USA IMI Consumer Staples 25/50	
Number of Constituents	103
Mkt Cap (USD Millions)	
Index	2,890,859.68
Largest	348,700.85
Smallest	932.30
Average	28,066.60
Median	7,888.19

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
PROCTER & GAMBLE CO	348.70	12.06
COSTCO WHOLESALE CORP	317.50	10.98
WALMART	248.77	8.61
COCA COLA (THE)	218.81	7.57
PEPSICO	198.80	6.88
PHILIP MORRIS INTL	139.11	4.81
MONDELEZ INTERNATIONAL A	96.99	3.35
ALTRIA GROUP	86.26	2.98
COLGATE-PALMOLIVE	77.27	2.67
TARGET CORP	73.44	2.54
Total	1,805.65	62.46

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 24.76%
- Household Products 18.93%
- Soft Drinks & Non-alcoholic Beverages 18.26%
- Packaged Foods & Meats 14.29%
- Tobacco 8.1%
- Personal Care Products 4.04%
- Food Retail 2.94%
- Food Distributors 2.75%
- Agricultural Products & Services 2.64%
- Distillers & Vintners 2.24%
- Brewers 0.61%
- Other 0.46%

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

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