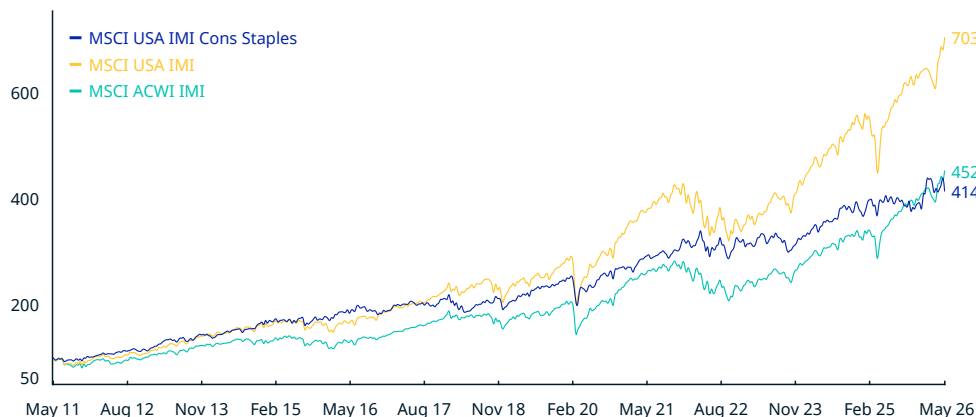


MSCI USA IMI Consumer Staples (USD)

The **MSCI USA Investable Market Index (IMI) Consumer Staples** 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 Consumer Staples sector as per the Global Industry Classification Standard (GICS®).

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI USA IMI Cons Staples | MSCI USA IMI | MSCI ACWI IMI |
|------|---------------------------|--------------|---------------|
| 2025 | 3.04 | 17.25 | 22.60 |
| 2024 | 14.77 | 23.82 | 16.89 |
| 2023 | 2.22 | 26.25 | 22.18 |
| 2022 | -1.07 | -19.22 | -18.00 |
| 2021 | 17.77 | 26.12 | 18.71 |
| 2020 | 11.07 | 21.10 | 16.81 |
| 2019 | 26.94 | 31.14 | 27.04 |
| 2018 | -8.21 | -5.20 | -9.61 |
| 2017 | 12.65 | 21.28 | 24.58 |
| 2016 | 6.11 | 12.66 | 8.96 |
| 2015 | 5.80 | 0.64 | -1.68 |
| 2014 | 15.91 | 12.51 | 4.36 |
| 2013 | 27.45 | 33.39 | 24.17 |
| 2012 | 10.89 | 16.41 | 17.04 |

INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 1994 |
|---------------------------|-------|-------|-------|-------|------------|-------|-------|--------------------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 31, 1994 | |
| MSCI USA IMI Cons Staples | -3.32 | -7.54 | 2.37 | 7.37 | 9.38 | 7.34 | 8.32 | 10.37 | |
| MSCI USA IMI | 5.12 | 10.34 | 30.02 | 11.55 | 23.37 | 13.15 | 15.27 | 11.18 | |
| MSCI ACWI IMI | 5.05 | 7.34 | 31.18 | 12.66 | 22.52 | 11.48 | 13.07 | 8.69 | |

FUNDAMENTALS (MAY 29, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.40 | 23.14 | 21.05 | 6.29 |
| 1.14 | 28.66 | 21.40 | 5.27 |
| 1.62 | 24.04 | 18.06 | 3.52 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 1994 | MAXIMUM DRAWDOWN | |
|---------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI USA IMI Cons Staples | 0.81 | 12.38 | 13.56 | 13.12 | 0.41 | 0.33 | 0.49 | 0.63 | 38.31 | 1998-11-23–2000-03-14 |
| MSCI USA IMI | 1.55 | 13.75 | 16.15 | 15.85 | 1.27 | 0.64 | 0.83 | 0.59 | 55.26 | 2007-10-09–2009-03-09 |
| MSCI ACWI IMI | 1.89 | 13.01 | 15.15 | 14.97 | 1.28 | 0.57 | 0.74 | 0.44 | 58.28 | 2007-10-31–2009-03-09 |

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 (USD)

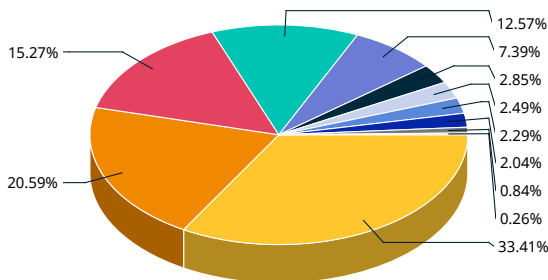
INDEX CHARACTERISTICS

| MSCI USA IMI Cons Staples | |
|-------------------------------|--------------|
| Number of Constituents | 92 |
| Mkt Cap (USD Millions) | |
| Index | 3,147,173.94 |
| Largest | 507,400.75 |
| Smallest | 270.50 |
| Average | 34,208.41 |
| Median | 4,846.05 |

TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) |
|--------------------------|----------------------------------|---------------|
| WALMART | 507.40 | 16.12 |
| COSTCO WHOLESALE CORP | 424.48 | 13.49 |
| PROCTER & GAMBLE CO | 335.46 | 10.66 |
| COCA COLA (THE) | 322.88 | 10.26 |
| PHILIP MORRIS INTL | 276.12 | 8.77 |
| PEPSICO | 197.16 | 6.26 |
| ALTRIA GROUP | 116.80 | 3.71 |
| MONDELEZ INTERNATIONAL A | 78.93 | 2.51 |
| COLGATE-PALMOLIVE | 69.02 | 2.19 |
| MONSTER BEVERAGE | 64.54 | 2.05 |
| Total | 2,392.79 | 76.03 |

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 33.41%
- Soft Drinks & Non-alcoholic Beverages 20.59%
- Household Products 15.27%
- Tobacco 12.57%
- Packaged Foods & Meats 7.39%
- Food Retail 2.85%
- Food Distributors 2.49%
- Agricultural Products & Services 2.29%
- Personal Care Products 2.04%
- Distillers & Vintners 0.84%
- Brewers 0.26%

The MSCI USA IMI Consumer Staples was launched on Jun 05, 2007. 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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