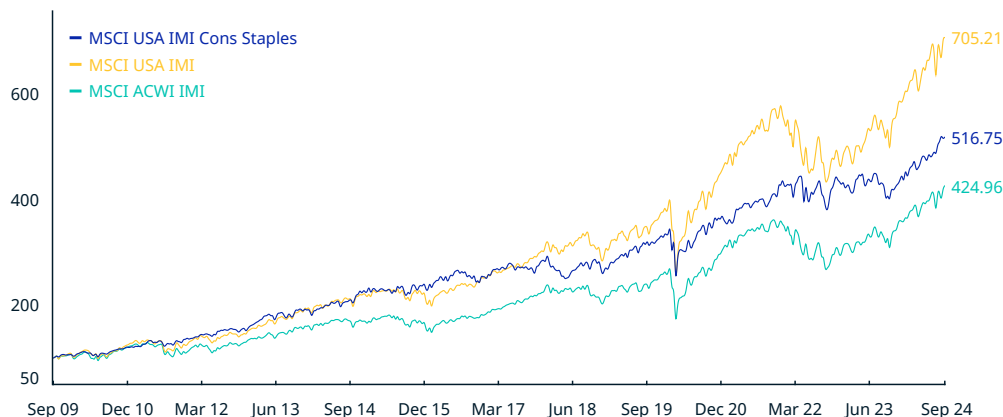


MSCI USA IMI Consumer Staples (USD)

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) (SEP 2009 – SEP 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Cons Staples	MSCI USA IMI	MSCI ACWI IMI
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
2011	14.06	1.23	-7.43
2010	14.48	17.17	14.87

INDEX PERFORMANCE – GROSS RETURNS (%) (SEP 30, 2024)

	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	0.86	8.56	24.74	18.07	10.35	10.13	9.57	10.70	
MSCI USA IMI	2.08	6.18	35.31	20.66	10.40	15.44	12.94	10.74	
MSCI ACWI IMI	2.34	6.95	31.55	18.24	7.95	12.39	9.75	8.07	

FUNDAMENTALS (SEP 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.27	23.21	21.27	6.31
1.31	27.75	21.69	4.61
1.87	21.94	17.74	2.93

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2024)

	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	1.04	13.72	13.92	12.51	0.53	0.60	0.66	0.67	38.31	1998-11-23–2000-03-14
MSCI USA IMI	1.81	17.85	18.64	15.70	0.45	0.74	0.75	0.57	55.26	2007-10-09–2009-03-09
MSCI ACWI IMI	2.23	16.70	17.69	14.97	0.34	0.62	0.58	0.41	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)

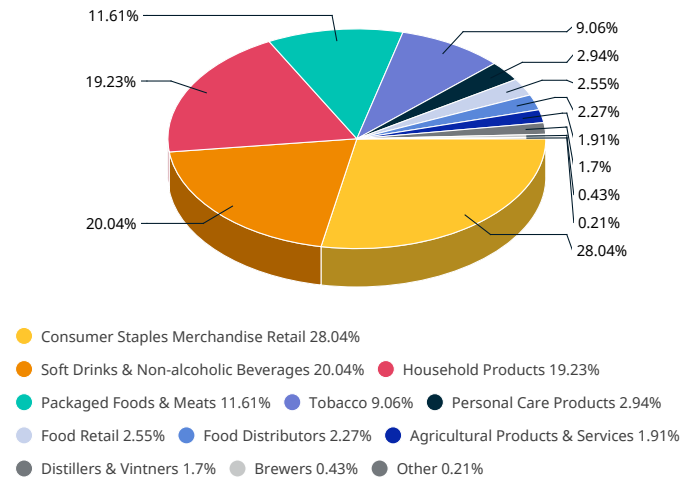
INDEX CHARACTERISTICS

MSCI USA IMI Cons Staples	
Number of Constituents	103
Mkt Cap (USD Millions)	
Index	3,098,209.61
Largest	408,802.49
Smallest	232.78
Average	30,079.70
Median	4,751.13

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
PROCTER & GAMBLE CO	408.80	13.19
COSTCO WHOLESALE CORP	393.03	12.69
WALMART	357.23	11.53
COCA COLA (THE)	294.09	9.49
PEPSICO	233.58	7.54
PHILIP MORRIS INTL	188.72	6.09
MONDELEZ INTERNATIONAL A	98.82	3.19
ALTRIA GROUP	87.67	2.83
COLGATE-PALMOLIVE	80.91	2.61
TARGET CORP	72.11	2.33
Total	2,214.96	71.49

SUB-INDUSTRY WEIGHTS



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.

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