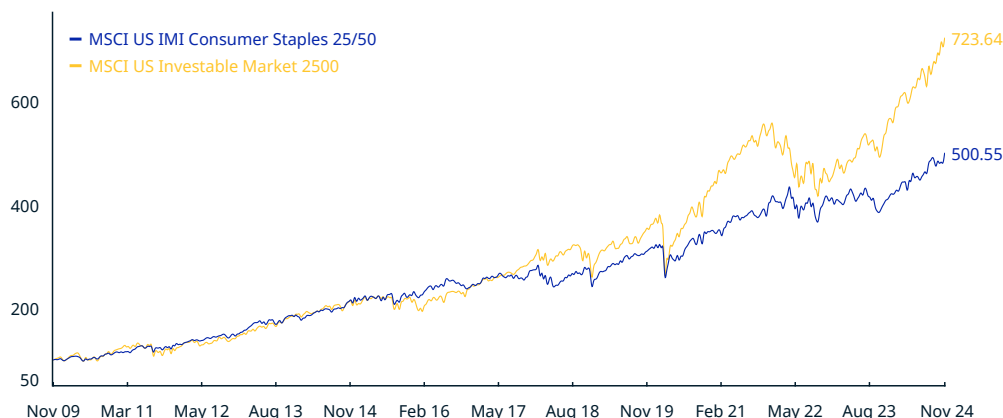


MSCI US IMI Consumer Staples 25/50 Index (USD)

The MSCI US IMI Consumer Staples 25/50 Index 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®). 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) (NOV 2009 – NOV 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI US IMI Consumer Staples 25/50	MSCI US Investable Market 2500
2023	2.42	26.26
2022	-1.68	-19.24
2021	17.62	26.13
2020	11.03	21.01
2019	26.20	31.09
2018	-7.65	-5.27
2017	11.91	21.22
2016	6.39	12.63
2015	6.04	0.61
2014	15.98	12.71
2013	28.18	33.51
2012	11.21	16.40
2011	13.82	1.15
2010	14.69	17.17

INDEX PERFORMANCE – GROSS RETURNS (%) (NOV 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 29, 2002
MSCI US IMI Consumer Staples 25/50	5.48	3.42	23.24	19.30	9.71	10.01	8.67	10.21
MSCI US Investable Market 2500	6.61	8.06	34.50	27.69	10.59	15.38	12.98	11.19

INDEX RISK AND RETURN CHARACTERISTICS (NOV 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 29, 2002	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI US IMI Consumer Staples 25/50	6.67	13.99	14.19	12.48	0.47	0.57	0.59	0.76	33.67	2007-12-10–2009-03-09
MSCI US Investable Market 2500	2.10	17.83	18.80	15.81	0.45	0.73	0.74	0.66	55.29	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 US IMI Consumer Staples 25/50 Index (USD)

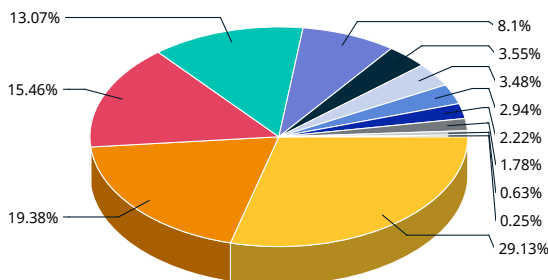
INDEX CHARACTERISTICS

MSCI US IMI Consumer Staples 25/50	
Number of Constituents	104
Mkt Cap (USD Millions)	
Index	3,153,133.02
Largest	411,088.06
Smallest	143.53
Average	30,318.59
Median	7,063.24

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
COSTCO WHOLESALE CORP	411.09	13.04
PROCTER & GAMBLE CO	403.19	12.79
WALMART	388.65	12.33
COCA COLA (THE)	245.16	7.78
PHILIP MORRIS INTL	145.54	4.62
PEPSICO	135.92	4.31
ALTRIA GROUP	101.57	3.22
MONDELEZ INTERNATIONAL A	89.27	2.83
COLGATE-PALMOLIVE	77.57	2.46
TARGET CORP	63.36	2.01
Total	2,061.33	65.37

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 29.13%
- Household Products 19.38%
- Soft Drinks & Non-alcoholic Beverages 15.46%
- Packaged Foods & Meats 13.07%
- Tobacco 8.1%
- Personal Care Products 3.55%
- Food Retail 3.48%
- Food Distributors 2.94%
- Agricultural Products & Services 2.22%
- Distillers & Vintners 1.78%
- Brewers 0.63%
- Other 0.25%

The MSCI US IMI Consumer Staples 25/50 Index was launched on Sep 07, 2009. 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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