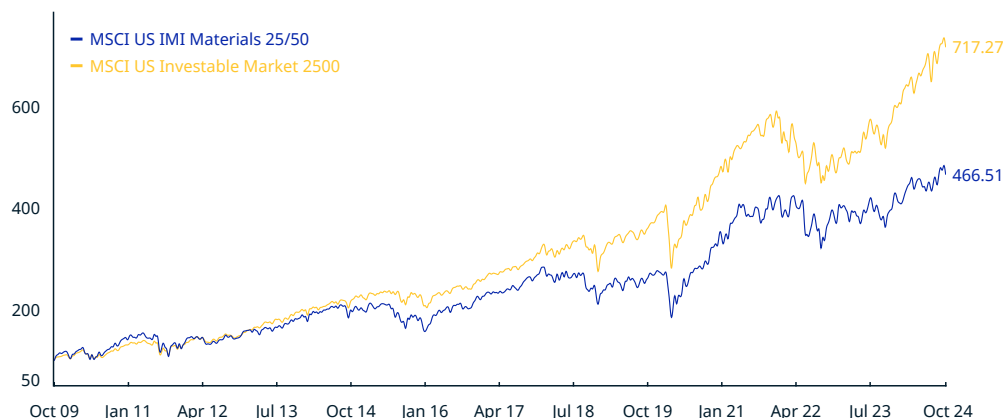


# MSCI US IMI Materials 25/50 Index (USD)

The **MSCI US IMI Materials 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 Materials 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) (OCT 2009 – OCT 2024)



## ANNUAL PERFORMANCE (%)

| Year | MSCI US IMI Materials 25/50 | MSCI US Investable Market 2500 |
|------|-----------------------------|--------------------------------|
| 2023 | 13.80                       | 26.26                          |
| 2022 | -11.67                      | -19.24                         |
| 2021 | 27.40                       | 26.13                          |
| 2020 | 19.54                       | 21.01                          |
| 2019 | 23.80                       | 31.09                          |
| 2018 | -17.32                      | -5.27                          |
| 2017 | 23.59                       | 21.22                          |
| 2016 | 21.53                       | 12.63                          |
| 2015 | -10.06                      | 0.61                           |
| 2014 | 6.04                        | 12.71                          |
| 2013 | 24.99                       | 33.51                          |
| 2012 | 17.45                       | 16.40                          |
| 2011 | -9.30                       | 1.15                           |
| 2010 | 24.59                       | 17.17                          |

## INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2024)

|                                | 1 Mo  | 3 Mo | 1 Yr  | YTD   | ANNUALIZED |       |       |                    |
|--------------------------------|-------|------|-------|-------|------------|-------|-------|--------------------|
|                                |       |      |       |       | 3 Yr       | 5 Yr  | 10 Yr | Since Nov 29, 2002 |
| MSCI US IMI Materials 25/50    | -2.64 | 1.38 | 26.23 | 9.69  | 5.47       | 12.30 | 8.88  | 9.94               |
| MSCI US Investable Market 2500 | -0.72 | 3.53 | 38.02 | 19.77 | 7.76       | 14.76 | 12.53 | 10.91              |

## INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

|                                | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | 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 Materials 25/50    | 5.03                      | 21.94                               | 22.69 | 19.98 | 0.19                        | 0.52 | 0.44  | 0.48               | 62.30            | 2008-05-16–2009-03-09 |
| MSCI US Investable Market 2500 | 1.77                      | 17.56                               | 18.68 | 15.72 | 0.31                        | 0.71 | 0.72  | 0.65               | 55.29            | 2007-10-09–2009-03-09 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI US IMI Materials 25/50 Index (USD)

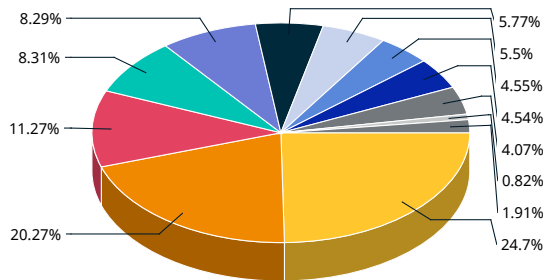
## INDEX CHARACTERISTICS

| MSCI US IMI Materials 25/50   |              |
|-------------------------------|--------------|
| <b>Number of Constituents</b> | 119          |
| <b>Mkt Cap (USD Millions)</b> |              |
| <b>Index</b>                  | 1,422,671.69 |
| <b>Largest</b>                | 219,278.75   |
| <b>Smallest</b>               | 15.51        |
| <b>Average</b>                | 11,955.22    |
| <b>Median</b>                 | 3,861.39     |

## TOP 10 CONSTITUENTS

|                          | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) |
|--------------------------|----------------------------------|---------------|
| LINDE (NEW)              | 219.28                           | 15.41         |
| SHERWIN-WILLIAMS CO      | 86.42                            | 6.07          |
| AIR PRODUCTS & CHEMICALS | 69.03                            | 4.85          |
| CRH (US)                 | 65.57                            | 4.61          |
| FREEMONT MCMORAN B       | 64.67                            | 4.55          |
| ECOLAB                   | 63.16                            | 4.44          |
| NEWMONT CORP             | 52.40                            | 3.68          |
| CORTEVA                  | 42.46                            | 2.98          |
| MARTIN MARIETTA MATRLS   | 36.51                            | 2.57          |
| VULCAN MATERIALS CO      | 36.23                            | 2.55          |
| <b>Total</b>             | <b>735.72</b>                    | <b>51.71</b>  |

## SUB-INDUSTRY WEIGHTS



- Specialty Chemicals 24.7%
- Industrial Gases 20.27%
- Construction Materials 11.27%
- Paper & Plastic Packaging Products & Materials 8.31%
- Steel 8.29%
- Commodity Chemicals 5.77%
- Fertilizers & Agricultural Chemicals 5.5%
- Copper 4.55%
- Gold 4.54%
- Metal, Glass & Plastic Containers 4.07%
- Aluminum 0.82%
- Other 1.91%

The MSCI US IMI Materials 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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