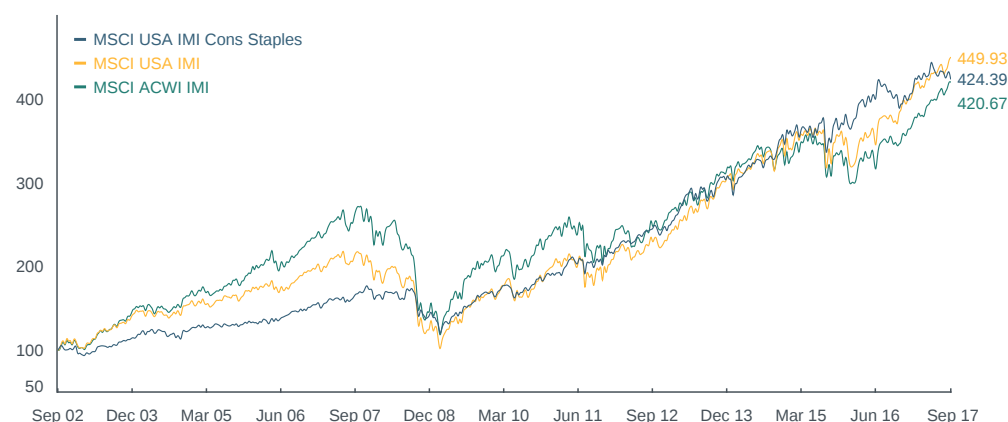


# MSCI USA IMI CONSUMER STAPLES (USD)

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®).

## CUMULATIVE INDEX PERFORMANCE - GROSS RETURNS (USD) (SEP 2002 – SEP 2017)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Cons Staples	MSCI USA IMI	MSCI ACWI IMI
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
2009	15.55	28.72	37.18
2008	-16.38	-36.98	-42.01
2007	13.90	5.78	11.66
2006	15.04	15.70	21.49
2005	4.37	6.41	12.06
2004	9.46	12.32	16.93
2003	14.18	31.01	36.18

## INDEX PERFORMANCE — GROSS RETURNS (%) (SEP 29, 2017)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI USA IMI Cons Staples	-0.71	-1.27	4.11	5.81	8.80	11.57	9.76	10.94	
MSCI USA IMI	2.41	4.60	18.63	14.07	10.78	14.23	7.72	9.82	
MSCI ACWI IMI	2.18	5.44	19.35	17.73	8.30	11.01	4.73	7.40	

## FUNDAMENTALS (SEP 29, 2017)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.71	22.89	19.17	4.95
1.90	24.80	18.77	3.06
2.31	20.78	16.39	2.22

## INDEX RISK AND RETURN CHARACTERISTICS (SEP 29, 2017)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>			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	0.98	9.60	10.05	11.32	0.88	1.11	0.82	0.69	33.54	2007-12-10—2009-03-09
MSCI USA IMI	2.30	10.25	9.80	15.64	1.01	1.38	0.51	0.52	55.26	2007-10-09—2009-03-09
MSCI ACWI IMI	2.35	10.52	9.96	17.11	0.77	1.07	0.32	0.36	58.28	2007-10-31—2009-03-09

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on ICE LIBOR 1M

The MSCI USA IMI Consumer Staples was launched on Jun 05, 2007. Data prior to the launch date is back-tested data (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.

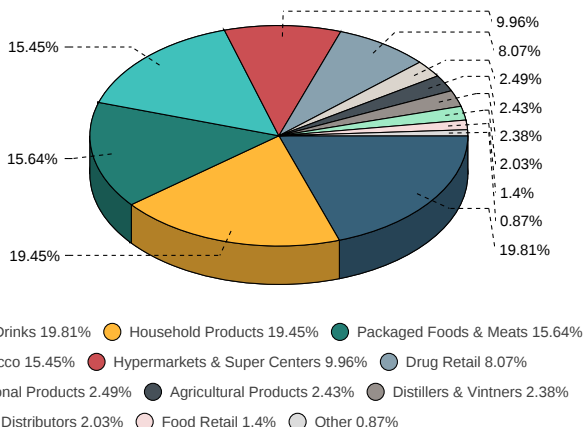
## INDEX CHARACTERISTICS

MSCI USA IMI Cons Staples	
Number of Constituents	101
Mkt Cap ( USD Millions)	
Index	1,931,157.08
Largest	232,691.76
Smallest	50.14
Average	19,120.37
Median	2,847.41

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)
PROCTER & GAMBLE CO	232.69	12.05
COCA COLA (THE)	182.69	9.46
PHILIP MORRIS INTL	172.41	8.93
PEPSICO	159.18	8.24
ALTRIA GROUP	122.50	6.34
WAL-MART STORES	118.44	6.13
CVS HEALTH	82.85	4.29
COSTCO WHOLESALE CORP	72.06	3.73
WALGREENS BOOTS ALLIANCE	70.95	3.67
MONDELEZ INTERNATIONAL A	61.69	3.19
<b>Total</b>	<b>1,275.47</b>	<b>66.05</b>

## SUB-INDUSTRY WEIGHTS



## INDEX METHODOLOGY

The index is based on the [MSCI Global Investable Market Indexes \(GIMI\) Methodology](#) — a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability. The index is reviewed quarterly—in February, May, August and November—with the objective of reflecting change in the underlying equity markets in a timely manner, while limiting undue index turnover. During the May and November semi-annual index reviews, the index is rebalanced and the large, mid and small capitalization cutoff points are recalculated.

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