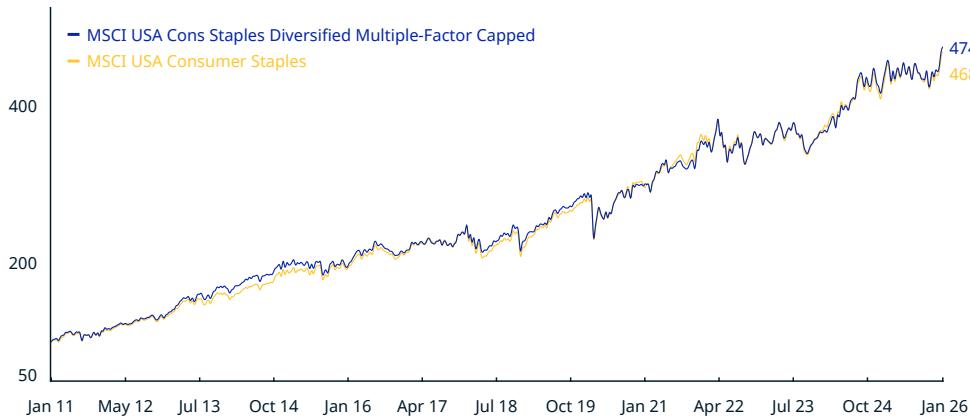


# MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

The MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index is based on the MSCI USA Consumer Staples Index, its parent index, which includes US large and mid-cap securities classified in the Consumer Staples sector as per the Global Industry Classification Standard (GICS®). The index is constructed by applying the standard methodology of the MSCI Diversified Multiple-Factor Indexes. Subsequently, the issuer-level weights of the constituents of this derived index are capped at 25%, in accordance with the MSCI Capped Indexes methodology.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Cons Staples Diversified Multiple-Capped	MSCI USA Consumer Staples
2025	3.61	4.01
2024	16.98	14.45
2023	0.70	1.37
2022	2.16	-0.66
2021	16.94	18.14
2020	5.69	10.69
2019	26.94	27.49
2018	-5.56	-8.48
2017	11.67	12.97
2016	4.98	5.65
2015	2.64	6.02
2014	15.97	16.04
2013	31.24	26.47
2012	11.11	10.95

## INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998				
MSCI USA Cons Staples Diversified Multiple-Factor Capped	7.82	10.93	9.50	7.82	10.01	10.08	8.87	7.85	2.44	23.86	21.69	6.80
MSCI USA Consumer Staples	7.71	10.41	9.78	7.71	9.44	9.97	8.86	7.55	2.39	24.54	22.44	7.40

## FUNDAMENTALS (JAN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.44	23.86	21.69	6.80
2.39	24.54	22.44	7.40

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 1998	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Cons Staples Diversified Multiple-Factor Capped	1.00	2.44	30.72	11.36	12.93	12.40	0.48	0.56	0.57	0.49	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.98	11.50	13.06	12.76	0.43	0.54	0.55	0.47	33.06	1998-12-31–2000-03-31

<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 USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

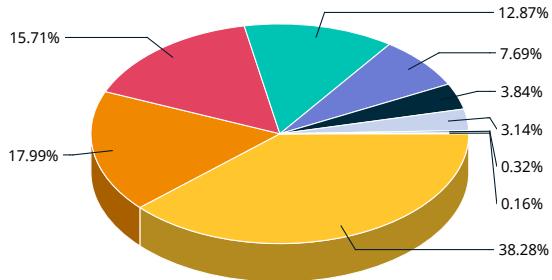
### INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple- Factor Capped	MSCI USA Consumer Staples
<b>Number of Constituents</b>	26	32
	Weight (%)	
<b>Largest</b>	19.91	17.71
<b>Smallest</b>	0.16	0.17
<b>Average</b>	3.85	3.12
<b>Median</b>	2.01	1.11

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	19.91	17.71
COSTCO WHOLESALE CORP	12.24	14.12
PROCTER & GAMBLE CO	10.15	12.04
COCA COLA (THE)	8.44	10.37
PHILIP MORRIS INTL	7.33	9.47
ALTRIA GROUP	5.54	3.53
PEPSICO	5.15	7.12
MONSTER BEVERAGE	4.15	2.00
TARGET CORP	3.78	1.62
KROGER CO	3.14	1.34
<b>Total</b>	<b>79.82</b>	<b>79.33</b>

### SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 38.28%
- Soft Drinks & Non-alcoholic Beverages 17.99% ● Household Products 15.71%
- Tobacco 12.87% ● Packaged Foods & Meats 7.69%
- Agricultural Products & Services 3.84% ● Food Retail 3.14% ● Food Distributors 0.32%
- Personal Care Products 0.16%

The MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index was launched on Nov 02, 2015. 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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