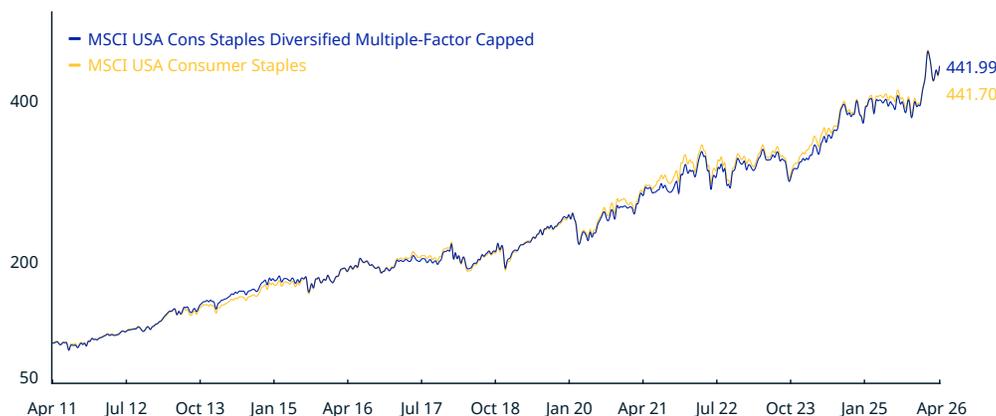


MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Cons Staples Diversified Multiple-Factor 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 (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr		
MSCI USA Cons Staples Diversified Multiple-Factor Capped	3.08	4.13	10.27	12.27	9.37	9.14	8.81	7.94	
MSCI USA Consumer Staples	3.18	3.47	8.75	11.45	8.69	8.80	8.85	7.62	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.19	25.15	22.65	6.38
2.35	25.54	22.90	7.54

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 1998	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI USA Cons Staples Diversified Multiple-Factor Capped	0.99	2.43	32.53	12.58	13.28	12.77	0.40	0.47	0.54	0.49	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	2.53	12.76	13.52	13.15	0.35	0.44	0.53	0.47	33.06	1998-12-31–2000-03-31

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 Consumer Staples Diversified Multiple-Factor Capped Index (USD)

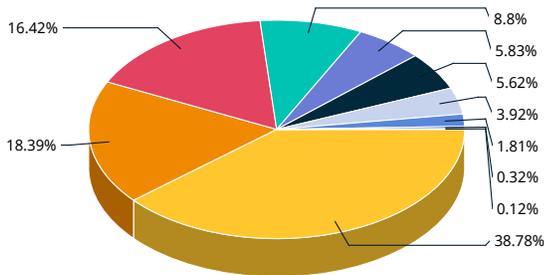
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
Number of Constituents	28	31
	Weight (%)	
Largest	20.24	19.03
Smallest	0.03	0.21
Average	3.57	3.23
Median	1.78	1.11

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	20.24	19.03
COSTCO WHOLESALE CORP	12.70	14.82
PROCTER & GAMBLE CO	9.37	11.31
COCA COLA (THE)	8.52	10.59
PHILIP MORRIS INTL	6.58	8.46
PEPSICO	5.09	7.13
TARGET CORP	4.21	1.93
COLGATE-PALMOLIVE	3.97	2.15
MONSTER BEVERAGE	3.76	1.86
KROGER CO	3.34	1.35
Total	77.78	78.63

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 38.78%
- Soft Drinks & Non-alcoholic Beverages 18.39%
- Household Products 16.42%
- Tobacco 8.8%
- Packaged Foods & Meats 5.83%
- Food Retail 5.62%
- Agricultural Products & Services 3.92%
- Distillers & Vintners 1.81%
- Food Distributors 0.32%
- Personal Care Products 0.12%

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.

ABOUT MSCI

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