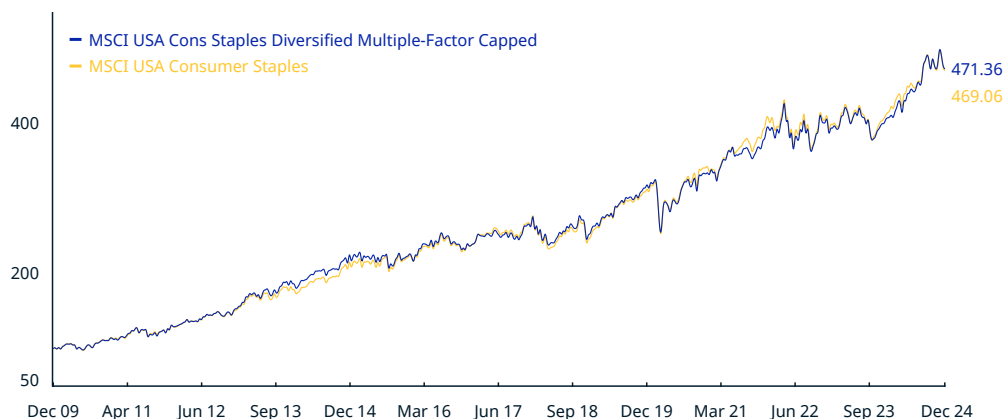


# MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (DEC 2009 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
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
2011	14.79	13.71

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

	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	-4.85	-2.66	16.98	16.98	6.37	8.26	7.93	7.73	
MSCI USA Consumer Staples	-4.94	-3.25	14.45	14.45	4.84	8.55	8.33	7.41	

## FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.66	20.47	18.56	4.71
2.44	22.58	20.62	6.47

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	1.00	2.48	31.72	13.06	14.05	12.32	0.24	0.46	0.53	0.48	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.05	13.21	14.37	12.75	0.13	0.47	0.55	0.46	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

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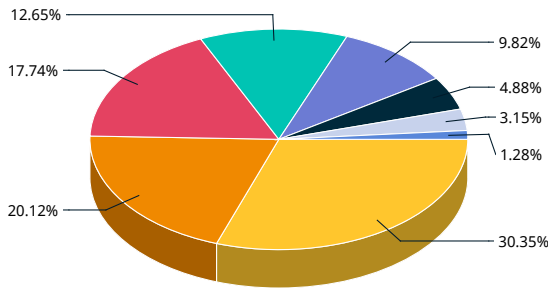
## INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
<b>Number of Constituents</b>	25	39
<b>Weight (%)</b>		
<b>Largest</b>	16.38	14.56
<b>Smallest</b>	1.01	0.25
<b>Average</b>	4.00	2.56
<b>Median</b>	1.85	0.92

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	16.38	14.32
COSTCO WHOLESALE CORP	12.49	14.56
PROCTER & GAMBLE CO	12.01	14.13
COCA COLA (THE)	7.09	9.14
PEPSICO	5.57	7.48
ALTRIA GROUP	5.10	3.20
PHILIP MORRIS INTL	4.72	6.71
COLGATE-PALMOLIVE	4.54	2.53
KIMBERLY-CLARK CORP	3.58	1.58
KROGER CO	3.58	1.51
<b>Total</b>	<b>75.04</b>	<b>75.17</b>

## SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 30.35%
- Household Products 20.12%
- Packaged Foods & Meats 17.74%
- Soft Drinks & Non-alcoholic Beverages 12.65%
- Tobacco 9.82%
- Food Retail 4.88%
- Agricultural Products & Services 3.15%
- Brewers 1.28%

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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