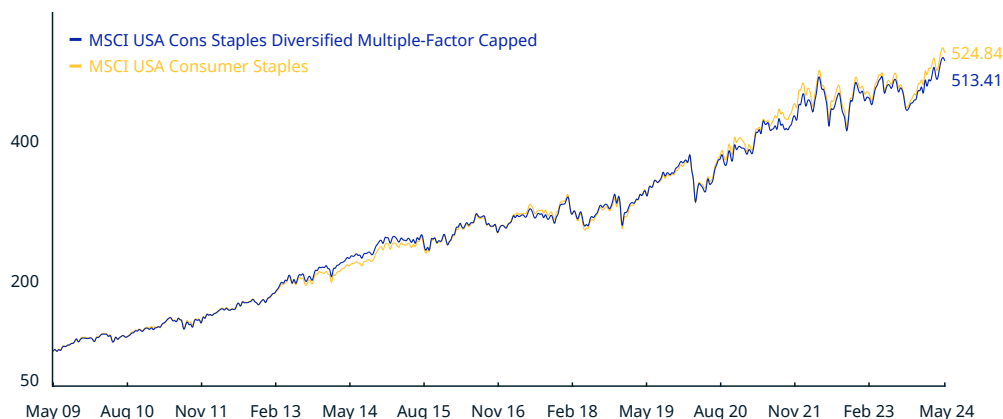


# MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (MAY 2009 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
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
2010	13.17	13.86

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 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	3.09	6.31	10.25	9.04	6.69	10.18	8.07	7.62	
MSCI USA Consumer Staples	2.46	4.94	11.78	9.06	7.17	10.69	8.84	7.38	

## FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.66	18.94	18.26	4.81
2.48	21.07	20.11	6.35

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAY 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	0.99	2.49	31.28	13.29	13.53	12.14	0.34	0.63	0.57	0.48	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	6.72	13.76	13.92	12.65	0.36	0.65	0.61	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

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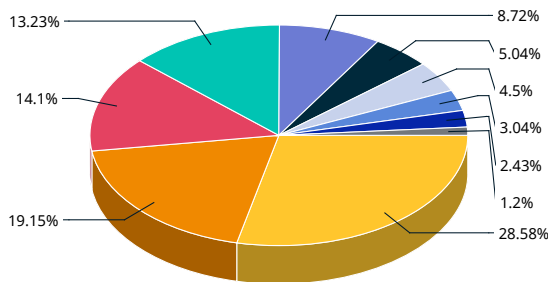
## INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
<b>Number of Constituents</b>	27	41
	Weight (%)	
<b>Largest</b>	15.14	14.21
<b>Smallest</b>	0.56	0.24
<b>Average</b>	3.70	2.44
<b>Median</b>	1.98	1.10

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
COSTCO WHOLESALE CORP	15.14	13.16
WALMART	12.77	10.70
PROCTER & GAMBLE CO	12.13	14.21
COCA COLA (THE)	7.41	9.47
PEPSICO	6.69	8.71
ALTRIA GROUP	5.12	3.00
PHILIP MORRIS INTL	3.60	5.77
ARCHER-DANIELS-MIDLAND	3.38	1.22
KROGER CO	3.35	1.31
KIMBERLY-CLARK CORP	3.07	1.65
<b>Total</b>	<b>72.67</b>	<b>69.19</b>

## SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 28.58%
- Household Products 19.15%
- Soft Drinks & Non-alcoholic Beverages 14.1%
- Packaged Foods & Meats 13.23%
- Tobacco 8.72%
- Agricultural Products & Services 5.04%
- Food Retail 4.5%
- Food Distributors 3.04%
- Personal Care Products 2.43%
- Brewers 1.2%

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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