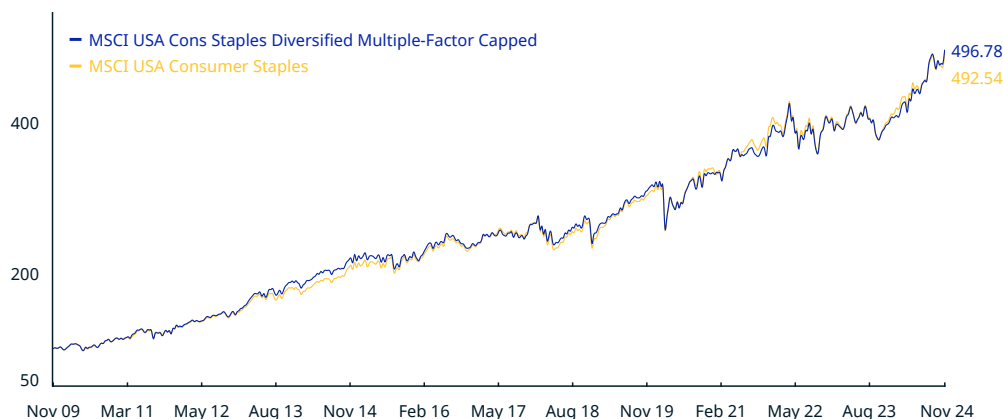


MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (NOV 2009 – NOV 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 (%) (NOV 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998	
MSCI USA Cons Staples Diversified Multiple-Factor Capped	5.18	2.90	25.95	22.94	11.66	9.92	8.36	7.97	
MSCI USA Consumer Staples	4.73	2.66	23.66	20.40	10.13	10.18	8.77	7.64	

FUNDAMENTALS (NOV 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.51	21.51	19.58	4.99
2.31	23.79	21.75	6.87

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – NOV 29, 2024)

	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	1.00	2.48	31.72	13.75	13.84	12.21	0.60	0.58	0.57	0.50	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.05	13.95	14.15	12.63	0.49	0.59	0.59	0.48	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)

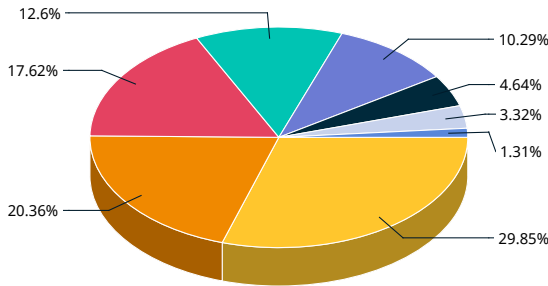
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
Number of Constituents	25	39
Weight (%)		
Largest	15.91	14.64
Smallest	1.04	0.23
Average	4.00	2.56
Median	1.89	0.92

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	15.91	13.90
COSTCO WHOLESALE CORP	12.56	14.64
PROCTER & GAMBLE CO	12.18	14.32
COCA COLA (THE)	6.92	8.92
PEPSICO	5.68	7.62
ALTRIA GROUP	5.34	3.35
PHILIP MORRIS INTL	4.95	7.03
COLGATE-PALMOLIVE	4.58	2.55
KIMBERLY-CLARK CORP	3.61	1.60
KROGER CO	3.39	1.43
Total	75.11	75.36

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 29.85%
- Household Products 20.36%
- Packaged Foods & Meats 17.62%
- Soft Drinks & Non-alcoholic Beverages 12.6%
- Tobacco 10.29%
- Food Retail 4.64%
- Agricultural Products & Services 3.32%
- Brewers 1.31%

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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