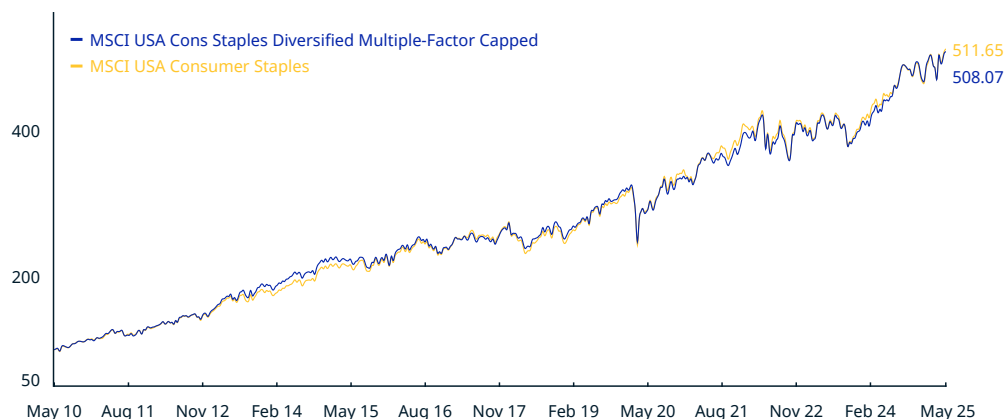


MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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 2010 – MAY 2025)



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 (%) (MAY 30, 2025)

	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	1.40	-0.19	14.76	6.97	8.77	11.49	8.63		7.88
MSCI USA Consumer Staples	1.78	0.57	13.84	8.48	8.85	11.58	9.09		7.62

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.59	22.35	20.57	6.00
2.40	24.73	22.55	7.08

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	0.99	2.46	29.99	13.11	13.13	12.33	0.37	0.69	0.57	0.49	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.24	13.19	13.49	12.80	0.37	0.68	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)

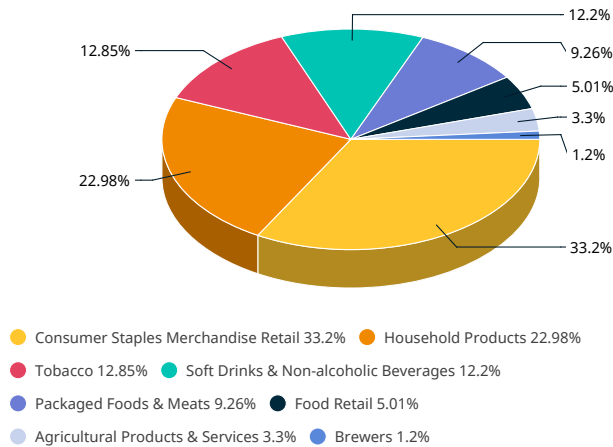
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple- Factor Capped	MSCI USA Consumer Staples
Number of Constituents	25	38
	Weight (%)	
Largest	16.64	15.42
Smallest	0.08	0.20
Average	4.00	2.63
Median	1.77	0.81

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	16.64	14.57
COSTCO WHOLESALE CORP	13.67	15.42
PROCTER & GAMBLE CO	11.50	13.36
COCA COLA (THE)	7.91	9.86
PHILIP MORRIS INTL	7.09	9.38
ALTRIA GROUP	5.75	3.43
COLGATE-PALMOLIVE	4.57	2.41
PEPSICO	4.29	6.02
KIMBERLY-CLARK CORP	3.72	1.60
KROGER CO	3.66	1.57
Total	78.81	77.62

SUB-INDUSTRY WEIGHTS



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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