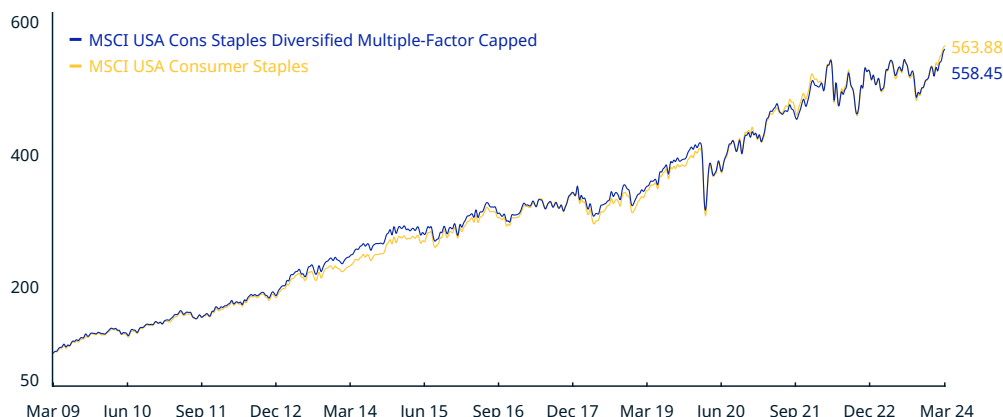


# MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (MAR 2009 – MAR 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 (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 1998
MSCI USA Cons Staples								
Diversified Multiple-Factor Capped	4.28	6.96	6.60	6.96	7.52	9.40	8.38	7.59
MSCI USA Consumer Staples	3.45	7.51	7.99	7.51	8.11	10.05	9.20	7.37

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.66	18.60	18.15	4.73
2.45	21.14	20.11	6.21

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAR 29, 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	2.50	31.28	13.23	13.62	12.13	0.42	0.58	0.60	0.48	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	6.72	13.74	14.06	12.65	0.45	0.61	0.64	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

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

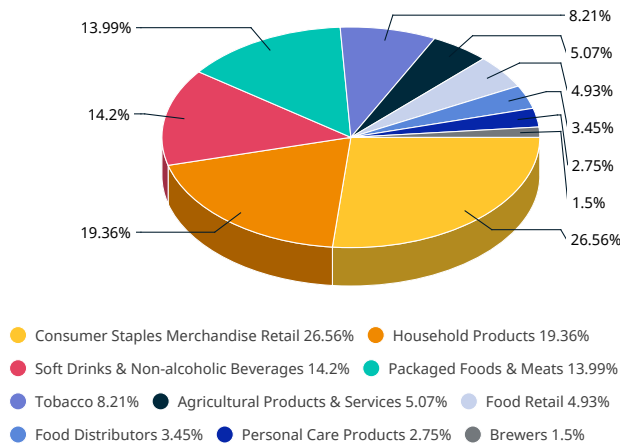
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple- Factor Capped	MSCI USA Consumer Staples
Number of Constituents	27	41
	Weight (%)	
Largest	13.91	14.19
Smallest	0.55	0.27
Average	3.70	2.44
Median	1.96	1.24

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
COSTCO WHOLESALE CORP	13.91	12.06
PROCTER & GAMBLE CO	12.16	14.19
WALMART	11.87	9.92
COCA COLA (THE)	7.32	9.32
PEPSICO	6.88	8.93
ALTRIA GROUP	4.90	2.86
KROGER CO	3.71	1.45
ARCHER-DANIELS-MIDLAND	3.46	1.24
SYSCO CORP	3.45	1.52
PHILIP MORRIS INTL	3.31	5.28
Total	70.97	66.76

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.

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