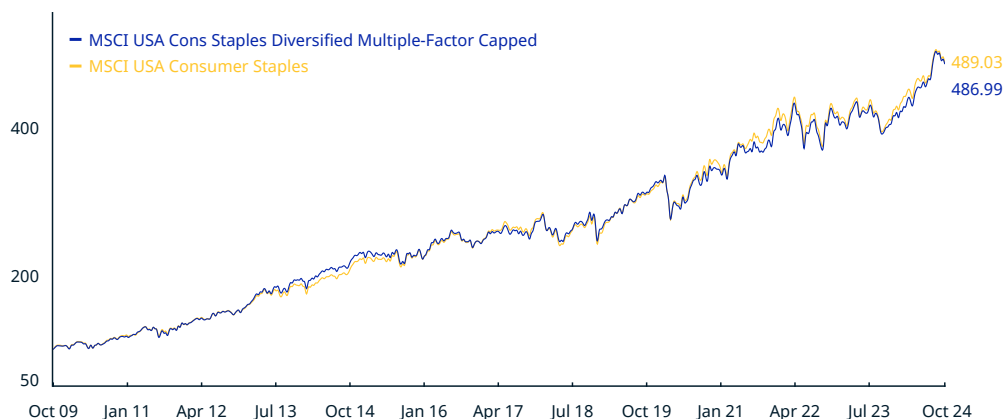


MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (OCT 2009 – OCT 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 (%) (OCT 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	-2.74	4.66	23.75	16.89	9.27	9.27	8.30	7.78	
MSCI USA Consumer Staples	-2.82	3.79	22.79	14.96	8.00	9.44	8.84	7.48	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.59	20.08	18.72	4.81
2.43	21.06	20.77	6.61

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – OCT 31, 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	32.42	13.59	13.71	12.19	0.45	0.54	0.57	0.49	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.47	13.81	14.05	12.65	0.36	0.54	0.59	0.47	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)

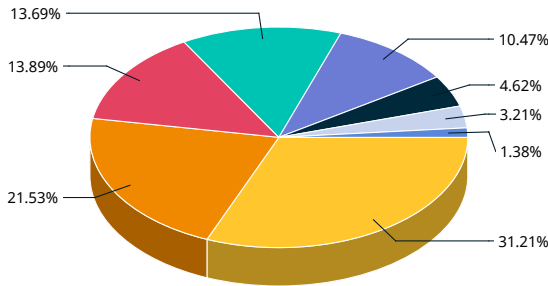
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
Number of Constituents	25	40
Weight (%)		
Largest	15.00	13.81
Smallest	1.04	0.16
Average	4.00	2.50
Median	1.90	0.95

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	15.00	12.85
PROCTER & GAMBLE CO	11.81	13.81
COSTCO WHOLESALE CORP	11.67	13.73
COCA COLA (THE)	7.54	9.47
PEPSICO	6.15	8.08
ALTRIA GROUP	5.43	3.31
PHILIP MORRIS INTL	5.04	7.31
TARGET CORP	4.54	2.46
COLGATE-PALMOLIVE	4.41	2.59
KROGER CO	3.50	1.36
Total	75.09	74.97

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 31.21%
- Household Products 21.53%
- Packaged Foods & Meats 13.89%
- Soft Drinks & Non-alcoholic Beverages 13.69%
- Tobacco 10.47%
- Food Retail 4.62%
- Agricultural Products & Services 3.21%
- Brewers 1.38%

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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