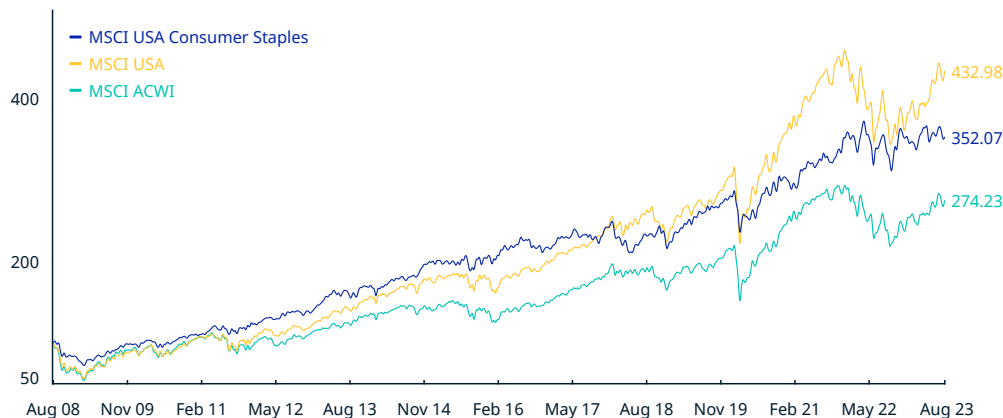


MSCI USA Consumer Staples Index (USD)

The MSCI USA Consumer Staples Index is designed to capture the large and mid cap segments of the US equity universe. All securities in the index are classified in the Consumer Staples sector as per the Global Industry Classification Standard (GICS®).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2008 – AUG 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Consumer Staples	MSCI USA	MSCI ACWI
2022	-1.42	-19.85	-18.36
2021	17.22	26.45	18.54
2020	9.68	20.73	16.25
2019	26.40	30.88	26.60
2018	-9.32	-5.04	-9.41
2017	12.01	21.19	23.97
2016	4.82	10.89	7.86
2015	4.97	0.69	-2.36
2014	15.11	12.69	4.16
2013	25.44	31.79	22.80
2012	9.86	15.33	16.13
2011	12.69	1.36	-7.35
2010	12.83	14.77	12.67
2009	13.80	26.25	34.63

INDEX PERFORMANCE – NET RETURNS (%) (AUG 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI USA Consumer Staples	-3.60	1.58	3.48	0.18	6.57	8.89	8.52	7.23	
MSCI USA	-1.74	8.35	15.19	18.73	9.39	10.48	12.09	7.01	
MSCI ACWI	-2.79	6.61	13.95	14.80	7.23	7.46	8.56	5.87	

FUNDAMENTALS (AUG 31, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.66	21.33	19.17	5.87
1.49	24.18	19.59	4.30
2.09	19.37	16.20	2.74

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2023)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Consumer Staples	7.15	14.93	14.58	12.71	0.39	0.54	0.62	0.55	33.54	1998-12-31–2000-03-31
MSCI USA	2.21	17.99	19.10	15.05	0.50	0.53	0.76	0.52	55.36	2007-10-09–2009-03-09
MSCI ACWI	2.37	17.01	17.99	14.49	0.40	0.40	0.56	0.33	58.38	2007-10-31–2009-03-09

¹ Last 12 months ² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA Consumer Staples Index (USD)

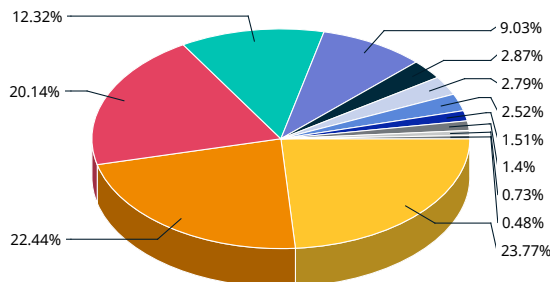
INDEX CHARACTERISTICS

MSCI USA Consumer Staples	
Number of Constituents	40
Index	2,525,508.42
Largest	364,110.30
Smallest	6,427.82
Average	63,137.71
Median	31,190.83

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
PROCTER & GAMBLE CO	364.11	14.42
COCA COLA (THE)	245.90	9.74
PEPSICO	245.05	9.70
COSTCO WHOLESALE CORP	243.60	9.65
WALMART	241.09	9.55
PHILIP MORRIS INTL	149.10	5.90
MONDELEZ INTERNATIONAL A	97.14	3.85
ALTRIA GROUP	78.98	3.13
TARGET CORP	58.26	2.31
COLGATE-PALMOLIVE	58.08	2.30
Total	1,781.31	70.53

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 23.77%
- Soft Drinks & Non-alcoholic Beverages 22.44%
- Household Products 20.14%
- Packaged Foods & Meats 12.32%
- Tobacco 9.03%
- Personal Care Products 2.87%
- Agricultural Products & Services 2.79%
- Distillers & Vintners 2.52%
- Food Retail 1.51%
- Food Distributors 1.4%
- Drug Retail 0.73%
- Other 0.48%

The MSCI USA Consumer Staples Index was launched on Sep 15, 1999. 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.

INDEX FRAMEWORK

The index is based on the [MSCI Global Investable Market Indexes \(GIMI\) Methodology](#) – a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

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