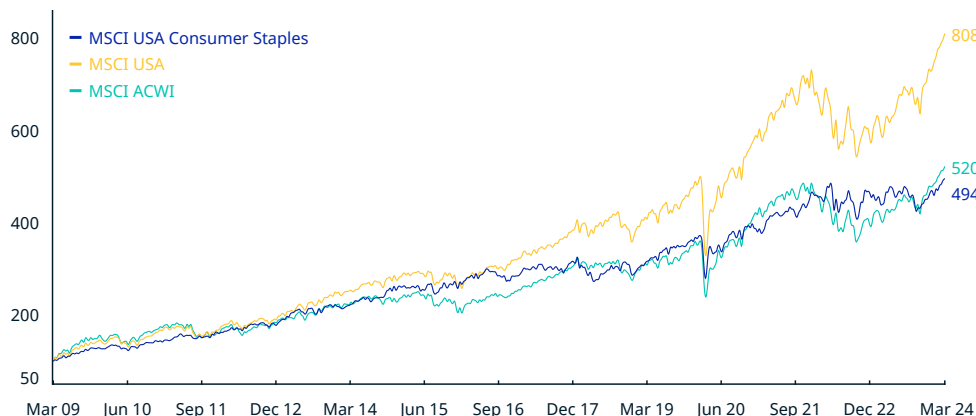


MSCI USA Consumer Staples Index (USD)

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®).

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Consumer Staples	MSCI USA	MSCI ACWI
2023	0.48	26.49	22.20
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

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 29, 2000
MSCI USA Consumer Staples	3.36	7.30	7.05	7.30	7.24	9.13	8.27	7.39
MSCI USA	3.15	10.30	29.67	10.30	10.30	14.46	12.27	7.57
MSCI ACWI	3.14	8.20	23.22	8.20	6.96	10.92	8.66	6.36

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.45	21.14	20.11	6.21
1.35	26.20	21.42	4.82
1.92	21.11	17.77	3.07

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	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	6.72	13.72	14.04	12.63	0.39	0.55	0.58	0.55	33.54	1998-12-31–2000-03-31
MSCI USA	2.00	17.81	18.68	15.37	0.50	0.71	0.74	0.54	55.36	2007-10-09–2009-03-09
MSCI ACWI	2.57	16.62	17.74	14.74	0.33	0.56	0.54	0.36	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)

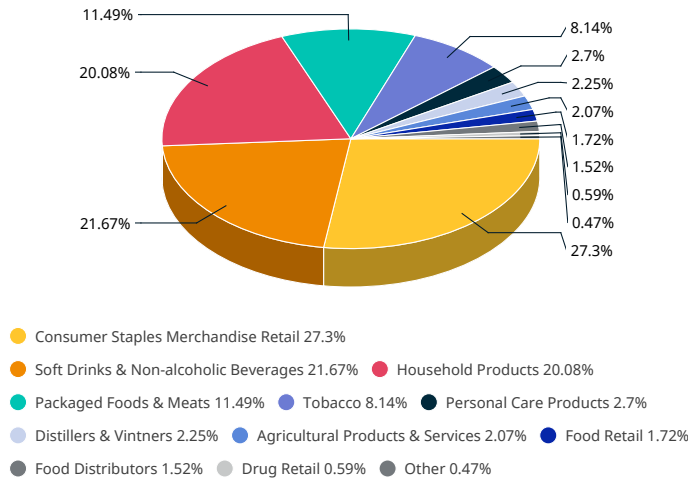
INDEX CHARACTERISTICS

MSCI USA Consumer Staples	
Number of Constituents	41
Mkt Cap (USD Millions)	
Index	2,695,508.78
Largest	382,404.79
Smallest	7,410.18
Average	65,744.12
Median	33,450.81

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
PROCTER & GAMBLE CO	382.40	14.19
COSTCO WHOLESALE CORP	325.09	12.06
WALMART	267.29	9.92
COCA COLA (THE)	251.28	9.32
PEPSICO	240.61	8.93
PHILIP MORRIS INTL	142.23	5.28
MONDELEZ INTERNATIONAL A	95.26	3.53
TARGET CORP	81.81	3.04
ALTRIA GROUP	77.15	2.86
COLGATE-PALMOLIVE	70.44	2.61
Total	1,933.57	71.73

SUB-INDUSTRY WEIGHTS



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.

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