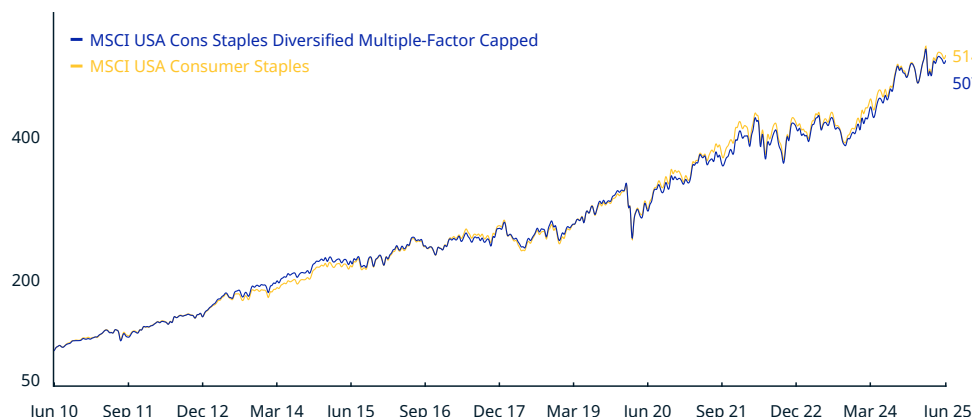


MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (JUN 2010 – JUN 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 (%) (JUN 30, 2025)

					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	-2.03	0.32	12.13	4.80	9.45	11.16	8.69	7.77
MSCI USA Consumer Staples	-1.90	1.10	12.05	6.43	9.11	11.24	9.09	7.52

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.48	21.73	20.66	4.83
2.46	24.32	22.19	7.06

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

	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	0.99	2.46	28.64	12.93	13.19	12.31	0.41	0.66	0.57	0.48	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.13	13.13	13.54	12.80	0.38	0.65	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)

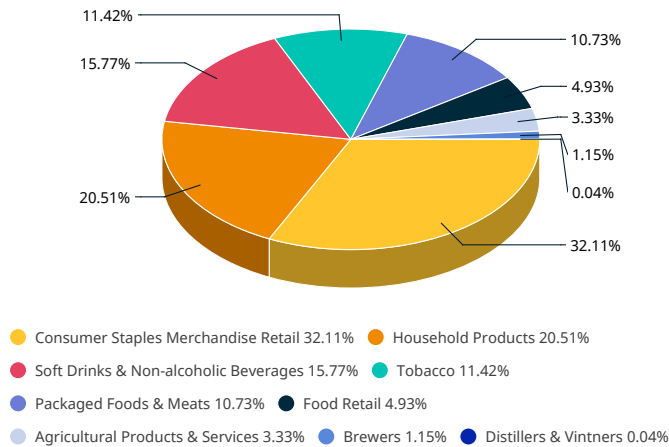
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple- Factor Capped	MSCI USA Consumer Staples
Number of Constituents	26	37
	Weight (%)	
Largest	16.90	15.11
Smallest	0.02	0.17
Average	3.85	2.70
Median	1.98	0.87

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	16.90	14.83
COSTCO WHOLESALE CORP	13.20	15.11
PROCTER & GAMBLE CO	10.93	12.85
COCA COLA (THE)	7.97	9.95
PHILIP MORRIS INTL	7.65	9.75
COLGATE-PALMOLIVE	4.43	2.41
PEPSICO	4.20	6.23
ALTRIA GROUP	3.78	3.40
KROGER CO	3.65	1.55
MONSTER BEVERAGE	3.60	1.57
Total	76.31	77.64

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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