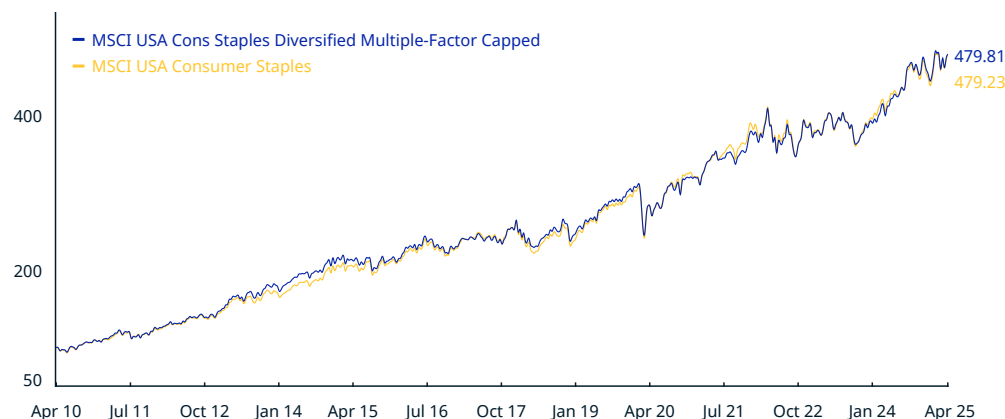


# MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (APR 2010 – APR 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 (%) (APR 30, 2025)

	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	0.99	3.40	16.67	5.49	6.92	11.50	8.61		7.85
MSCI USA Consumer Staples	1.26	4.45	14.61	6.59	6.51	11.53	9.00		7.57

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.61	21.52	20.17	5.99
2.43	23.73	22.08	7.05

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

	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	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		Period YYYY-MM-DD	
MSCI USA Cons Staples Diversified Multiple-Factor Capped	0.99	2.47	29.99	13.35	13.13	12.33	0.24	0.69	0.57	0.49	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	1.24	13.54	13.49	12.79	0.21	0.68	0.58	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

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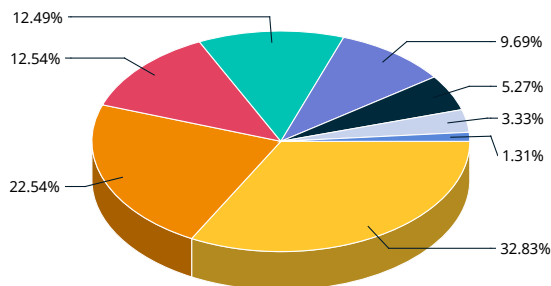
## INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple- Factor Capped	MSCI USA Consumer Staples
<b>Number of Constituents</b>	25	38
	Weight (%)	
<b>Largest</b>	16.59	15.00
<b>Smallest</b>	0.08	0.22
<b>Average</b>	4.00	2.63
<b>Median</b>	1.79	0.87

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	16.59	14.60
COSTCO WHOLESALE CORP	13.23	15.00
PROCTER & GAMBLE CO	11.14	13.01
COCA COLA (THE)	8.06	10.09
PHILIP MORRIS INTL	6.81	9.05
ALTRIA GROUP	5.68	3.41
COLGATE-PALMOLIVE	4.59	2.43
PEPSICO	4.48	6.32
KROGER CO	3.92	1.69
KIMBERLY-CLARK CORP	3.45	1.49
Total	77.95	77.08

## SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 32.83%
- Household Products 22.54%
- Soft Drinks & Non-alcoholic Beverages 12.54%
- Tobacco 12.49%
- Packaged Foods & Meats 9.69%
- Food Retail 5.27%
- Agricultural Products & Services 3.33%
- Brewers 1.31%

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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