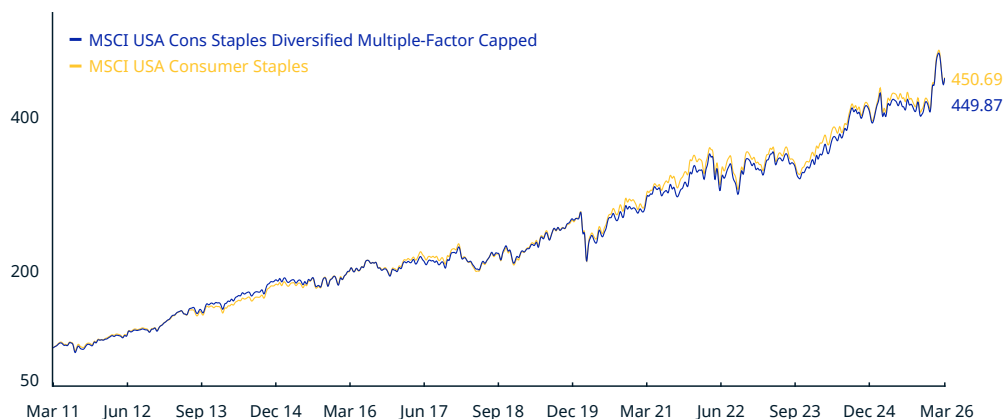


MSCI USA Consumer Staples Diversified Multiple-Factor Capped Index (USD)

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) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
2025	3.61	4.01
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

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2026)

	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	-6.57	8.91	8.03	8.91	9.58	8.94	8.34	7.85	
MSCI USA Consumer Staples	-7.15	8.01	6.72	8.01	8.90	8.61	8.37	7.52	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.23	25.21	22.10	6.27
2.40	25.19	22.30	7.36

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAR 31, 2026)

	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	2.44	32.53	12.62	13.25	12.76	0.41	0.46	0.51	0.48	41.88	1998-12-23–2000-03-14
MSCI USA Consumer Staples	1.00	0.00	2.53	12.81	13.50	13.14	0.36	0.43	0.50	0.46	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)

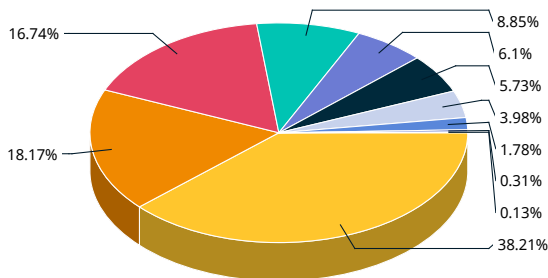
INDEX CHARACTERISTICS

	MSCI USA Cons Staples Diversified Multiple-Factor Capped	MSCI USA Consumer Staples
Number of Constituents	28	31
	Weight (%)	
Largest	19.62	18.47
Smallest	0.04	0.23
Average	3.57	3.23
Median	1.76	1.12

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)
WALMART	19.62	18.47
COSTCO WHOLESALE CORP	12.83	15.00
PROCTER & GAMBLE CO	9.47	11.44
COCA COLA (THE)	8.46	10.54
PHILIP MORRIS INTL	6.78	8.73
PEPSICO	5.14	7.20
COLGATE-PALMOLIVE	4.08	2.21
TARGET CORP	4.04	1.86
KROGER CO	3.66	1.48
MONSTER BEVERAGE	3.63	1.80
Total	77.71	78.72

SUB-INDUSTRY WEIGHTS



- Consumer Staples Merchandise Retail 38.21%
- Soft Drinks & Non-alcoholic Beverages 18.17%
- Household Products 16.74%
- Tobacco 8.85%
- Packaged Foods & Meats 6.1%
- Food Retail 5.73%
- Agricultural Products & Services 3.98%
- Distillers & Vintners 1.78%
- Food Distributors 0.31%
- Personal Care Products 0.13%

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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