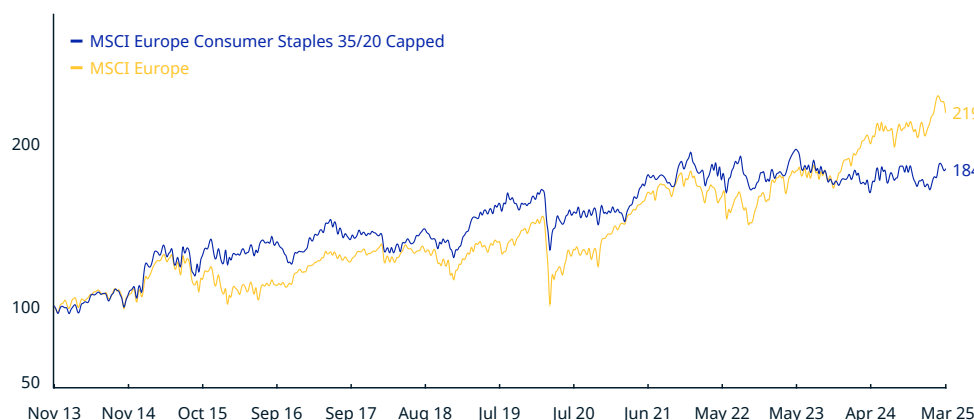


MSCI Europe Consumer Staples 35/20 Capped Index (EUR)

The **MSCI Europe Consumer Staples 35/20 Capped Index** is based on MSCI Europe index, its parent index and is designed to measure the performance of the large and mid cap representation across 15 Developed Markets (DM) countries in Europe*. All securities in the index are classified in the Consumer Staples sector as per the Global Industry Classification Standard (GICS®). The weight of the largest issuer in the index is constrained to 35% and the weights of all other entities are constrained to a maximum of 20%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – MAR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
2024	-2.27	8.59
2023	1.51	15.83
2022	-8.30	-9.49
2021	20.48	25.13
2020	-3.51	-3.32
2019	25.31	26.05
2018	-8.94	-10.57
2017	8.83	10.24
2016	-0.29	2.58
2015	19.78	8.22
2014	11.26	6.84

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	FUNDAMENTALS (MAR 31, 2025)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Consumer Staples 35/20 Capped	-1.20	5.15	3.83	5.15	0.64	4.98	3.53	5.53		3.37	16.92	15.37	3.11
MSCI Europe	-4.01	5.91	6.85	5.91	8.39	13.51	5.61	7.15		3.13	15.53	13.73	2.11

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Consumer Staples 35/20 Capped	0.67	9.30	2.02	11.00	11.68	11.98	-0.12	0.36	0.31	0.46	25.01	2020-02-19–2020-03-16
MSCI Europe	1.00	0.00	3.64	13.48	13.70	13.91	0.48	0.90	0.43	0.54	35.25	2020-02-19–2020-03-18

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Europe Consumer Staples 35/20 Capped Index (EUR)

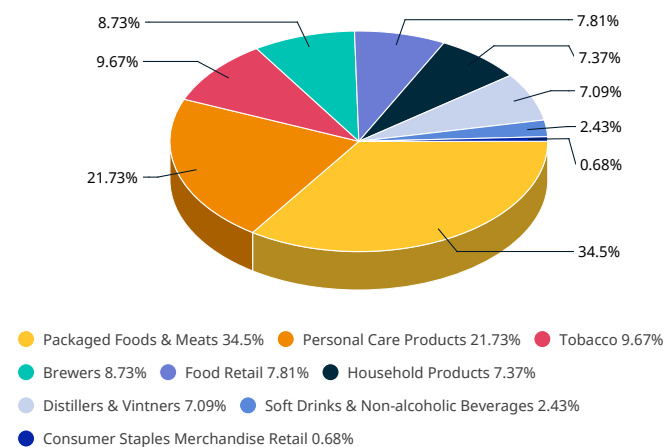
INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
Number of Constituents	37	399
	Weight (%)	
Largest	23.06	2.43
Smallest	0.28	0.02
Average	2.70	0.25
Median	1.12	0.11

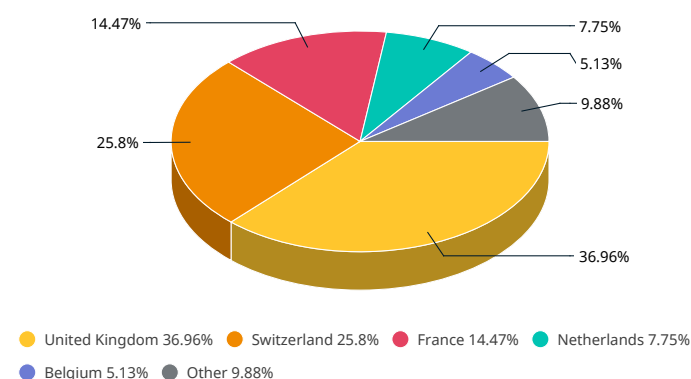
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
NESTLE	CH	23.06	2.33
UNILEVER PLC (GB)	GB	12.85	1.30
L'OREAL	FR	7.76	0.79
BRITISH AMERICAN TOBACCO	GB	7.11	0.72
DIAGEO	GB	5.04	0.51
ANHEUSER-BUSCH INBEV	BE	4.82	0.49
DANONE	FR	4.31	0.44
RECKITT BENCKISER GROUP	GB	4.04	0.41
AHOLD DELHAIZE	NL	2.99	0.30
IMPERIAL BRANDS	GB	2.56	0.26
Total		74.53	7.54

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Consumer Staples 35/20 Capped Index was launched on May 07, 2020. 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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