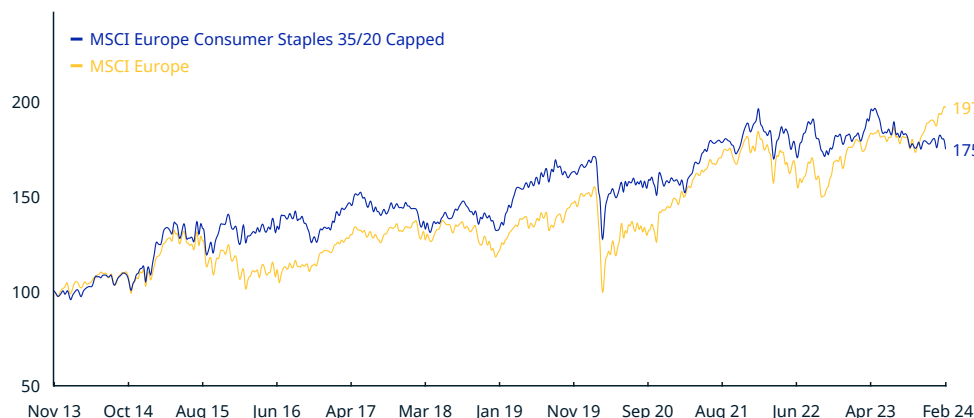


# MSCI Europe Consumer Staples 35/20 Capped Index (EUR)

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 – FEB 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
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 (%) (FEB 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	FUNDAMENTALS (FEB 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Consumer Staples 35/20 Capped	-3.10	-1.37	-3.29	-2.16	5.51	3.94	5.72	5.62		3.30	16.37	15.46	3.11
MSCI Europe	1.94	7.39	10.35	3.55	10.10	8.40	6.52	6.84		3.21	14.80	13.25	2.03

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	9.55	1.60	12.62	12.73	12.57	0.40	0.33	0.49	0.49	25.01	2020-02-19–2020-03-16
MSCI Europe	1.00	0.00	3.04	13.82	15.75	13.95	0.69	0.56	0.52	0.53	35.25	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> 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)

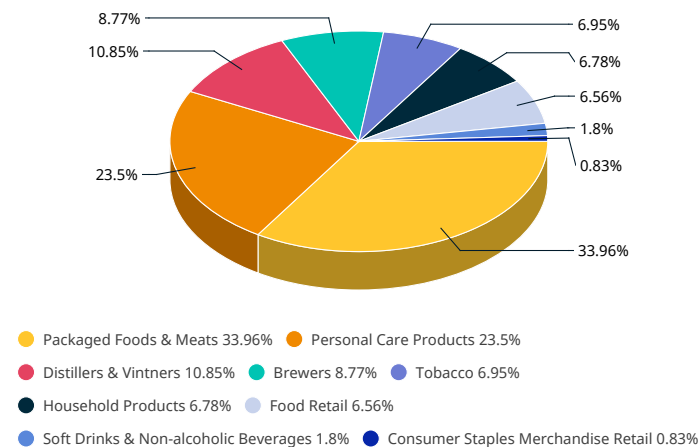
### INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
<b>Number of Constituents</b>	40	424
	<b>Weight (%)</b>	
<b>Largest</b>	23.76	3.62
<b>Smallest</b>	0.18	0.01
<b>Average</b>	2.50	0.24
<b>Median</b>	1.10	0.10

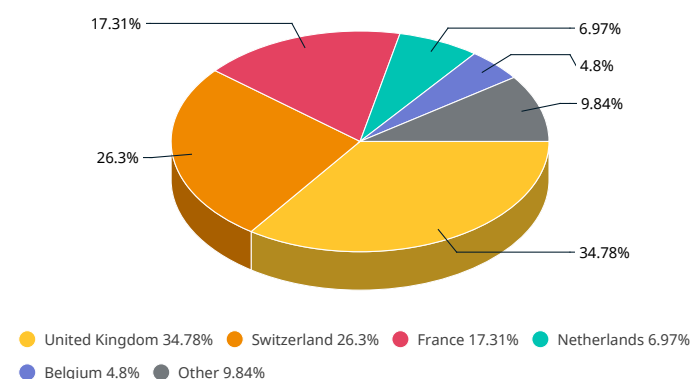
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
NESTLE	CH	23.76	2.59
UNILEVER PLC (GB)	GB	10.44	1.14
L'OREAL	FR	9.84	1.08
DIAGEO	GB	7.19	0.79
BRITISH AMERICAN TOBACCO	GB	5.38	0.59
ANHEUSER-BUSCH INBEV	BE	4.47	0.49
RECKITT BENCKISER GROUP	GB	3.87	0.42
DANONE	FR	3.51	0.38
PERNOD RICARD	FR	2.92	0.32
AHOLD DELHAIZE	NL	2.44	0.27
<b>Total</b>		<b>73.83</b>	<b>8.06</b>

### 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.

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