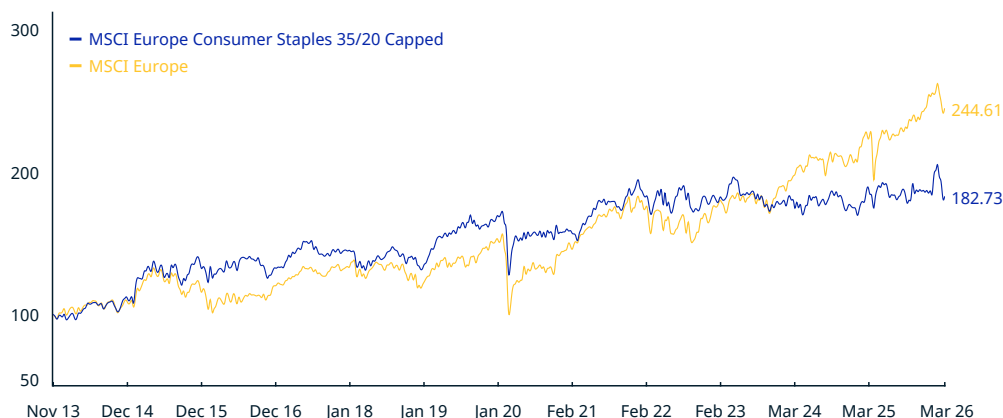


MSCI Europe Consumer Staples 35/20 Capped Index (EUR)

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 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
2025	6.86	19.39
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, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Europe Consumer Staples 35/20 Capped	-11.41	-2.37	-0.77	-2.37	-0.92	2.27	3.31	5.00	
MSCI Europe	-7.68	-0.94	11.67	-0.94	11.05	9.23	8.37	7.51	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.62	16.43	14.92	3.07
3.00	16.76	14.38	2.32

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2026)

	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	0.70	9.56	2.05	12.82	12.53	12.23	-0.24	0.10	0.27	0.40	25.01	2020-02-19–2020-03-16
MSCI Europe	1.00	0.00	2.68	10.44	12.34	13.24	0.78	0.63	0.62	0.57	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)

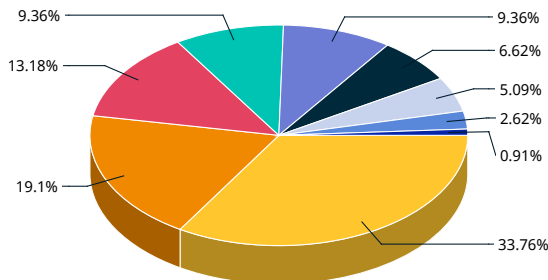
INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
Number of Constituents	38	404
	Weight (%)	
Largest	21.25	3.81
Smallest	0.33	0.02
Average	2.63	0.25
Median	1.03	0.11

TOP 10 CONSTITUENTS

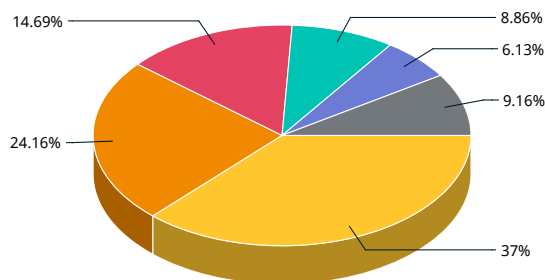
	Country	Index Wt. (%)	Parent Index Wt. (%)
NESTLE	CH	21.25	1.91
BRITISH AMERICAN TOBACCO	GB	10.61	0.96
UNILEVER PLC (GB)	GB	10.20	0.92
L'OREAL	FR	8.17	0.74
ANHEUSER-BUSCH INBEV	BE	5.75	0.52
DANONE	FR	4.35	0.39
RECKITT BENCKISER GROUP	GB	3.66	0.33
AHOLD DELHAIZE	NL	3.50	0.31
DIAGEO	GB	3.46	0.31
TESCO	GB	3.37	0.30
Total		74.31	6.69

SUB-INDUSTRY WEIGHTS



- Packaged Foods & Meats 33.76%
- Personal Care Products 19.1%
- Tobacco 13.18%
- Brewers 9.36%
- Food Retail 9.36%
- Household Products 6.62%
- Distillers & Vintners 5.09%
- Soft Drinks & Non-alcoholic Beverages 2.62%
- Consumer Staples Merchandise Retail 0.91%

COUNTRY WEIGHTS



- United Kingdom 37%
- Switzerland 24.16%
- France 14.69%
- Netherlands 8.86%
- Belgium 6.13%
- Other 9.16%

* 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

