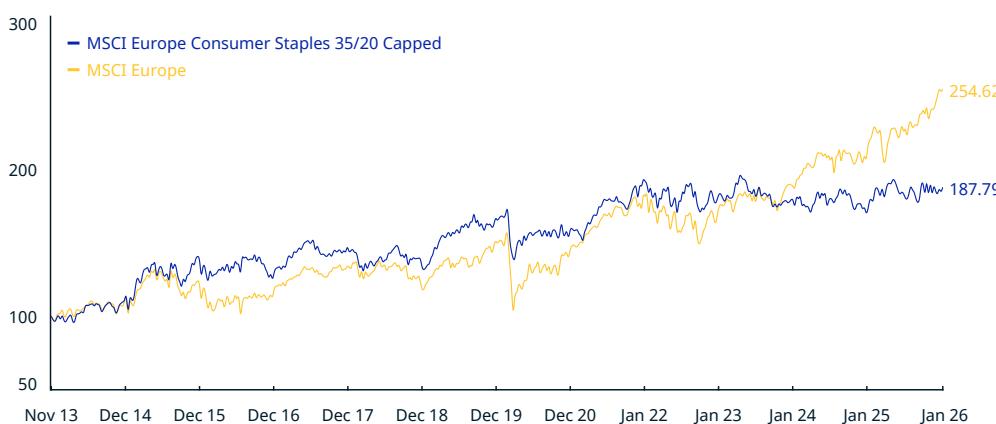


MSCI Europe Consumer Staples 35/20 Capped Index (EUR)

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 – JAN 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 (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013				
MSCI Europe Consumer Staples 35/20 Capped	0.34	1.94	4.97	0.34	1.37	3.86	3.46	5.31	3.52	16.78	15.34	3.28
MSCI Europe	3.11	6.83	15.63	3.11	13.18	12.06	8.71	7.97	2.82	17.53	15.36	2.44

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JAN 30, 2026)

	Beta	Tracking Error (%) ¹	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	9.42	2.12	9.52	11.44	11.30	-0.12	0.24	0.30	0.44	25.01	2020-02-19–2020-03-16
MSCI Europe	1.00	0.00	2.98	8.98	11.92	12.96	1.10	0.88	0.66	0.61	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)

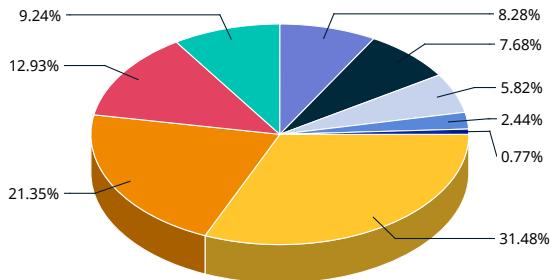
INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
Number of Constituents	38	403
	Weight (%)	
Largest	19.44	3.95
Smallest	0.32	0.02
Average	2.63	0.25
Median	1.04	0.11

TOP 10 CONSTITUENTS

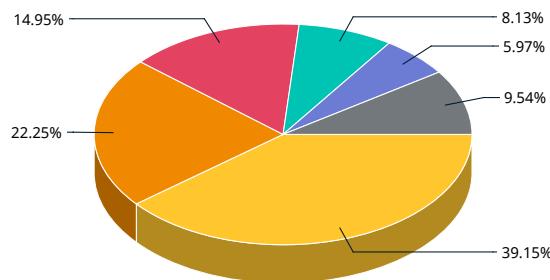
	Country	Index Wt. (%)	Parent Index Wt. (%)
NESTLE	CH	19.44	1.73
UNILEVER PLC (GB)	GB	11.69	1.04
BRITISH AMERICAN TOBACCO	GB	10.39	0.92
L'OREAL	FR	8.75	0.78
ANHEUSER-BUSCH INBEV	BE	5.59	0.50
RECKITT BENCKISER GROUP	GB	4.46	0.40
DIAGEO	GB	4.05	0.36
DANONE	FR	4.01	0.36
TESCO	GB	3.00	0.27
AHOLD DELHAIZE	NL	2.78	0.25
Total		74.16	6.59

SUB-INDUSTRY WEIGHTS



● Packaged Foods & Meats 31.48% ● Personal Care Products 21.35% ● Tobacco 12.93%
● Brewers 9.24% ● Food Retail 8.28% ● Household Products 7.68%
● Distillers & Vintners 5.82% ● Soft Drinks & Non-alcoholic Beverages 2.44%
● Consumer Staples Merchandise Retail 0.77%

COUNTRY WEIGHTS



● United Kingdom 39.15% ● Switzerland 22.25% ● France 14.95% ● Netherlands 8.13%
● Belgium 5.97% ● Other 9.54%

* 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 (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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