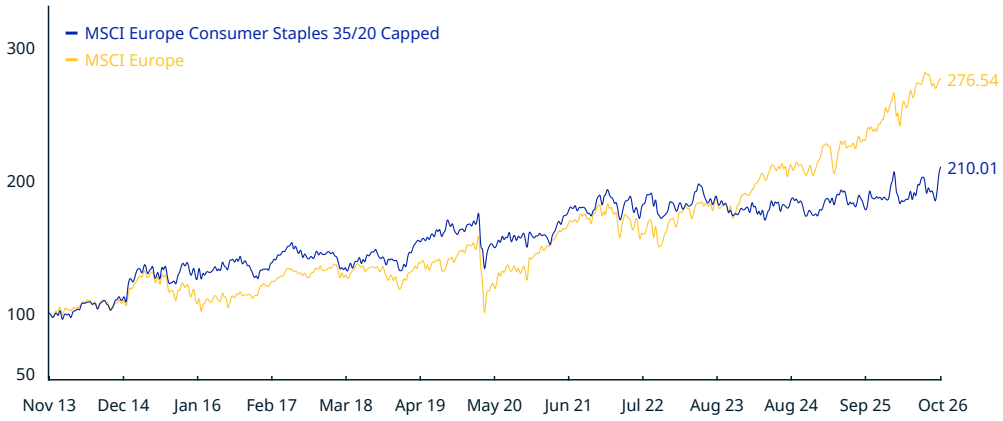
MSCI Europe Consumer Staples 35/20 Capped Index (EUR)

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 – OCT 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 (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI Europe Consumer Staples 35/20 Capped	12.54	5.18	14.00	12.21	6.49	2.87	4.74	5.90
MSCI Europe	2.15	0.15	16.03	11.99	17.02	9.39	9.37	8.18

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Consumer Staples 35/20 Capped	3.26	17.79	15.82	3.43
MSCI Europe	2.86	16.79	14.08	2.50

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Europe Consumer Staples 35/20 Capped	0.71	9.92	2.51	14.31	13.69	12.83	0.32	0.12	0.36	0.45	25.01	2020-02-19—2020-03-16
MSCI Europe	1.00	0.00	3.65	10.08	12.38	13.25	1.35	0.62	0.68	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)

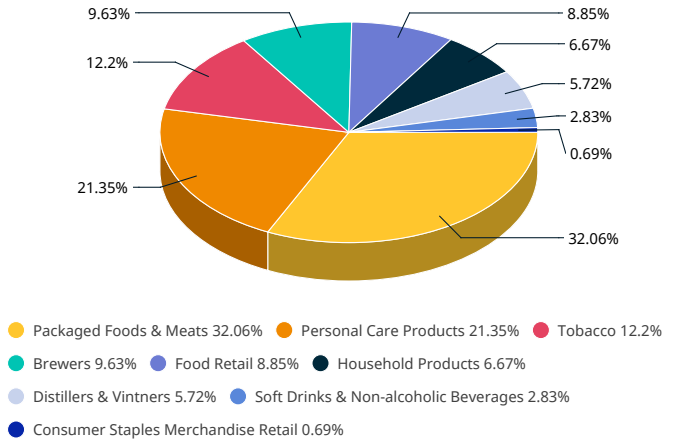
INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 35/20 Capped	MSCI Europe
Number of Constituents	37	384
	Weight (%)	
Largest	21.30	4.46
Smallest	0.33	0.02
Average	2.70	0.26
Median	1.01	0.11

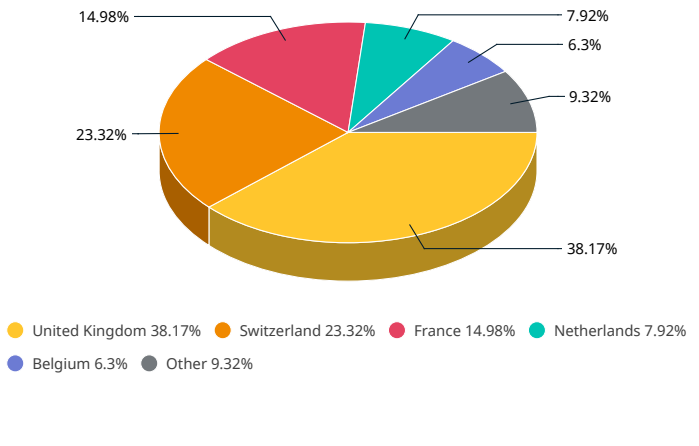
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
NESTLE	CH	21.30	1.93
UNILEVER PLC (GB)	GB	11.29	1.02
BRITISH AMERICAN TOBACCO	GB	9.89	0.90
L'OREAL	FR	9.39	0.85
ANHEUSER-BUSCH INBEV	BE	5.80	0.53
DIAGEO	GB	4.21	0.38
DANONE	FR	3.71	0.34
RECKITT BENCKISER GROUP	GB	3.70	0.34
TESCO	GB	3.64	0.33
AHOLD DELHAIZE	NL	2.59	0.23
Total		75.53	6.85

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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