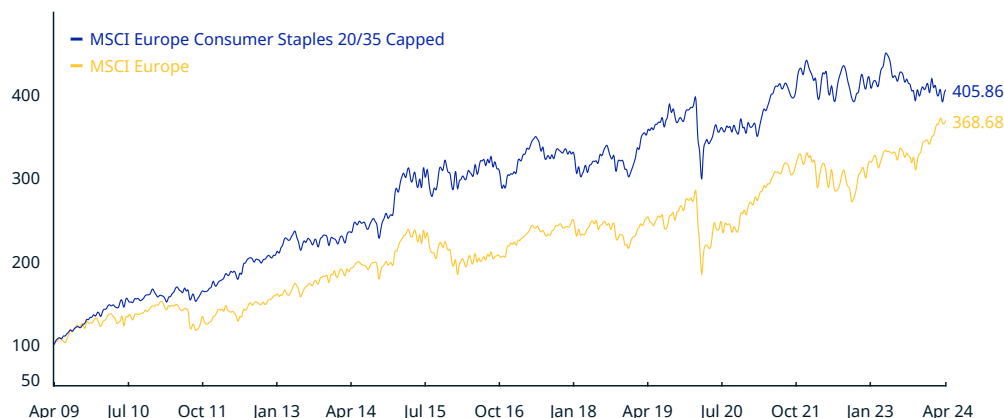


MSCI Europe Consumer Staples 20/35 Capped Index (EUR)

The MSCI Europe Consumer Staples 20/35 Capped Index is designed to measure the performance of the large and mid-cap securities 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 group entity 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) (APR 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Consumer Staples 20/35 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
2013	12.56	19.82
2012	16.87	17.29
2011	7.74	-8.08
2010	19.16	11.10

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 30, 2008
MSCI Europe Consumer Staples 20/35 Capped	-0.06	-2.05	-9.31	-1.09	1.74	2.37	5.51	7.22
MSCI Europe	-0.91	5.00	10.98	6.65	8.15	7.80	6.72	5.51

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 30, 2008	(%)	Period YYYY-MM-DD
MSCI Europe Consumer Staples 20/35 Capped	2.01	11.37	12.34	12.55	0.09	0.20	0.47	0.58	33.03	2008-06-03–2009-03-20
MSCI Europe	3.30	13.56	15.76	13.98	0.55	0.52	0.52	0.40	50.12	2008-05-30–2009-03-09

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 20/35 Capped Index (EUR)

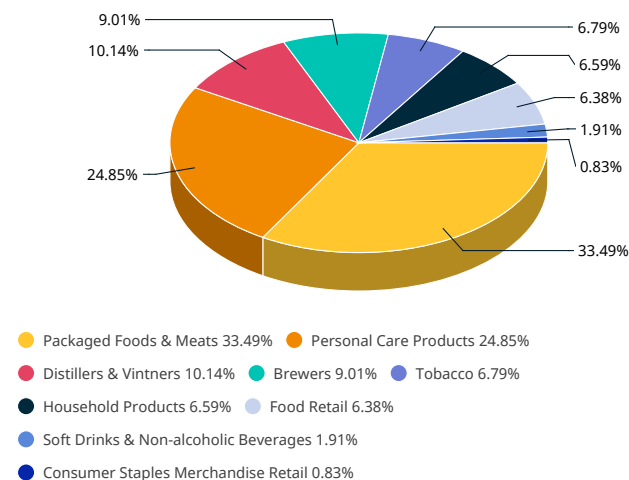
INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 20/35 Capped
Number of Constituents	39
	Mkt Cap (EUR Millions)
Index	1,079,923.89
Largest	251,028.22
Smallest	2,029.72
Average	27,690.36
Median	12,453.26

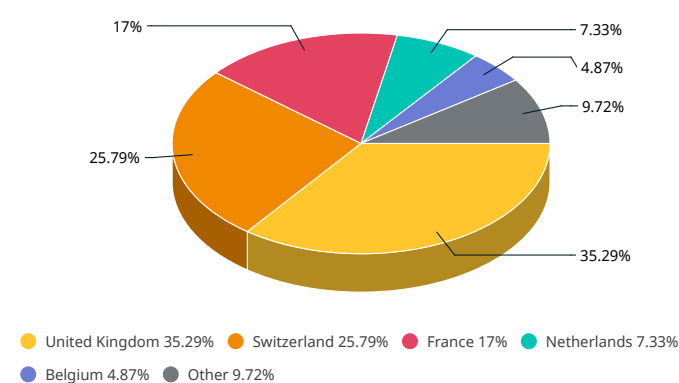
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)
NESTLE	CH	251.03	23.24
UNILEVER PLC (GB)	GB	121.22	11.23
L'OREAL	FR	105.79	9.80
DIAGEO	GB	72.66	6.73
BRITISH AMERICAN TOBACCO	GB	55.41	5.13
ANHEUSER-BUSCH INBEV	BE	48.78	4.52
DANONE	FR	37.77	3.50
RECKITT BENCKISER GROUP	GB	37.35	3.46
PERNOD RICARD	FR	29.04	2.69
HALEON	GB	27.23	2.52
Total		786.29	72.81

SUB-INDUSTRY WEIGHTS



COUNTRY WEIGHTS



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

The MSCI Europe Consumer Staples 20/35 Capped Index was launched on Mar 26, 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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