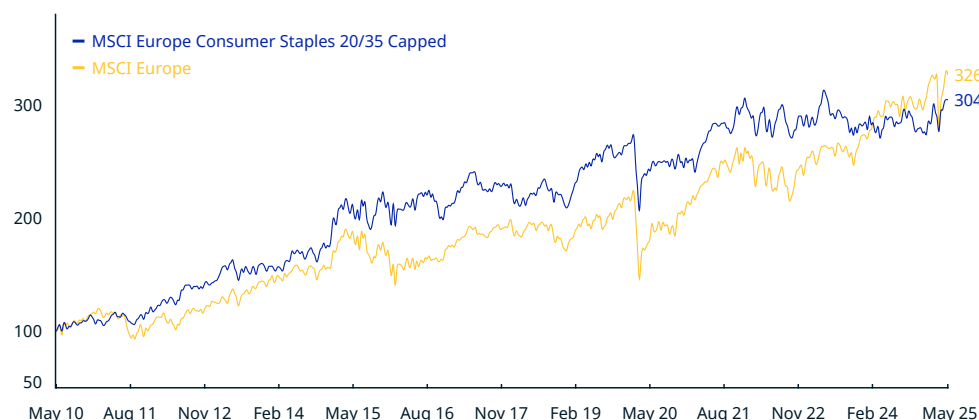


MSCI Europe Consumer Staples 20/35 Capped Index (EUR)

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) (MAY 2010 – MAY 2025)



ANNUAL PERFORMANCE (%)

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

INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

	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	1.46	3.32	6.28	9.96	2.03	4.53	3.81	7.26
MSCI Europe	4.70	-0.32	8.43	9.97	10.27	12.36	5.86	5.85

INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 30, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Consumer Staples 20/35 Capped	2.02	10.56	11.45	12.01	-0.01	0.32	0.33	0.58	33.03	2008-06-03–2009-03-20
MSCI Europe	3.64	13.65	13.61	13.98	0.59	0.82	0.44	0.42	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)

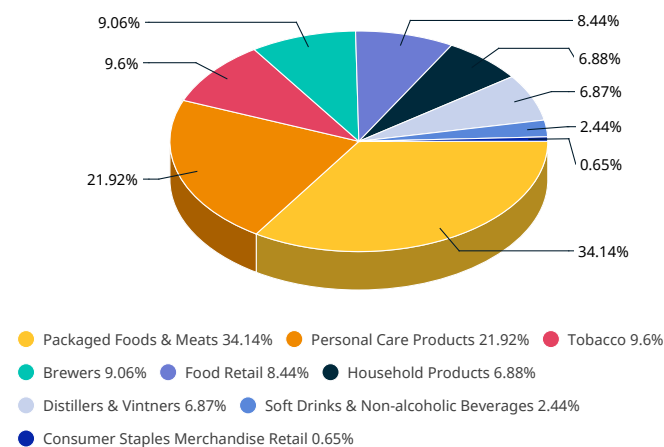
INDEX CHARACTERISTICS

	MSCI Europe Consumer Staples 20/35 Capped
Number of Constituents	37
	Mkt Cap (EUR Millions)
Index	1,095,273.73
Largest	246,362.94
Smallest	2,589.78
Average	29,601.99
Median	12,027.90

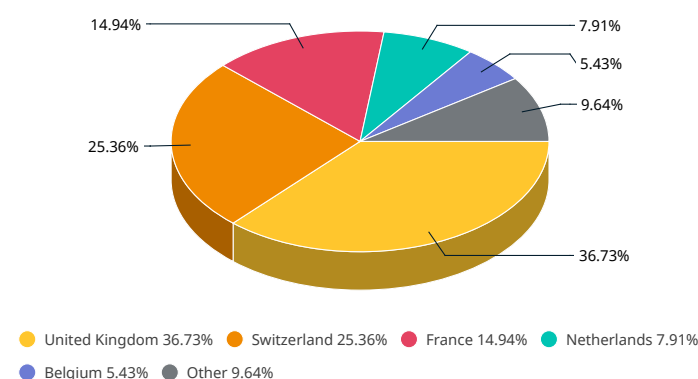
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)
NESTLE	CH	246.36	22.49
UNILEVER PLC (GB)	GB	138.55	12.65
L'OREAL	FR	89.54	8.18
BRITISH AMERICAN TOBACCO	GB	78.71	7.19
ANHEUSER-BUSCH INBEV	BE	55.75	5.09
DIAGEO	GB	53.31	4.87
DANONE	FR	48.57	4.43
RECKITT BENCKISER GROUP	GB	41.00	3.74
AHOLD DELHAIZE	NL	34.22	3.12
TESCO	GB	31.07	2.84
Total		817.10	74.60

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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