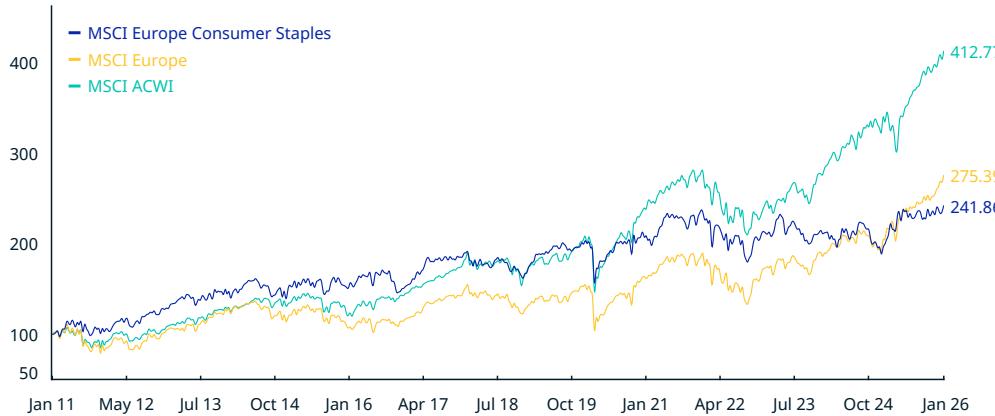


# MSCI Europe Consumer Staples Index (USD)

The **MSCI Europe Consumer Staples Index** is designed to capture the large and mid cap segments 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®).

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Consumer Staples	MSCI Europe	MSCI ACWI
2025	21.20	35.41	22.34
2024	-8.39	1.79	17.49
2023	5.07	19.89	22.20
2022	-13.94	-15.06	-18.36
2021	11.98	16.30	18.54
2020	5.18	5.38	16.25
2019	23.05	23.77	26.60
2018	-13.31	-14.86	-9.41
2017	23.90	25.51	23.97
2016	-3.18	-0.40	7.86
2015	7.53	-2.84	-2.36
2014	-2.30	-6.18	4.16
2013	17.65	25.23	22.80
2012	18.70	19.12	16.13

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

## FUNDAMENTALS (JAN 30, 2026)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000				
MSCI Europe Consumer Staples	1.64	5.07	20.12	1.64	4.49	3.43	4.45	7.23	3.52	16.78	15.34	3.28
MSCI Europe	4.45	10.11	32.32	4.45	16.67	11.59	9.74	5.62	2.82	17.53	15.36	2.44
MSCI ACWI	2.96	4.03	21.87	2.96	19.06	11.95	12.75	7.21	1.64	23.38	18.98	3.65

## INDEX RISK AND RETURN CHARACTERISTICS (JAN 30, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 29, 2000	(%)	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			Period YYYY-MM-DD	
MSCI Europe Consumer Staples	2.12	14.22	14.68	13.84	0.04	0.08	0.22	0.46	47.76	2007-12-10 – 2009-03-09	
MSCI Europe	2.98	12.64	15.62	15.92	0.91	0.58	0.52	0.36	62.99	2007-10-31 – 2009-03-09	
MSCI ACWI	2.56	10.88	13.97	14.31	1.23	0.65	0.76	0.40	58.38	2007-10-31 – 2009-03-09	

<sup>1</sup> Last 12 months    <sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

\* Developed Markets 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 Index was launched on Sep 15, 1999. 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.

## INDEX CHARACTERISTICS

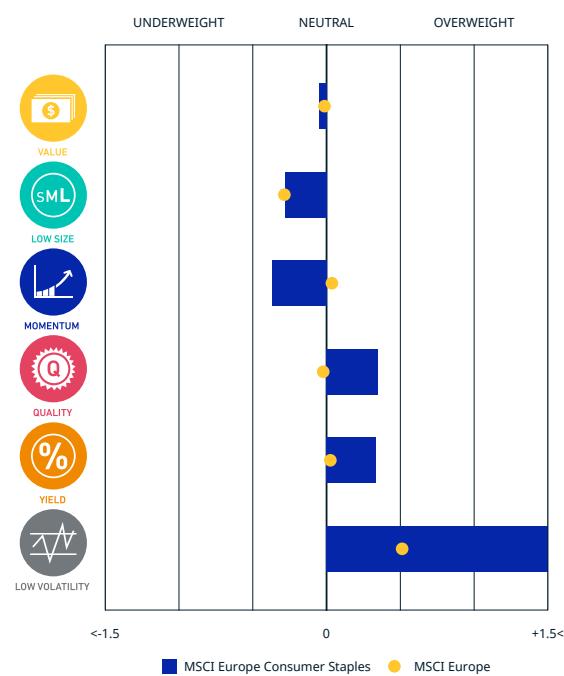
MSCI Europe Consumer Staples	
Number of Constituents	38
Mkt Cap ( USD Millions)	
Index	1,264,045.12
Largest	245,690.36
Smallest	4,040.87
Average	33,264.35
Median	13,122.01

## TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
NESTLE	CH	245.69	19.44
UNILEVER PLC (GB)	GB	147.76	11.69
BRITISH AMERICAN TOBACCO	GB	131.27	10.39
L'OREAL	FR	110.58	8.75
ANHEUSER-BUSCH INBEV	BE	70.65	5.59
RECKITT BENCKISER GROUP	GB	56.44	4.46
DIAGEO	GB	51.19	4.05
DANONE	FR	50.70	4.01
TESCO	GB	37.93	3.00
AHOLD DELHAIZE	NL	35.17	2.78
Total		937.38	74.16

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



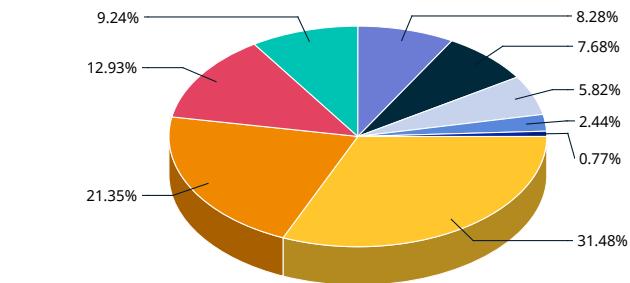
## MSCI FaCS

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

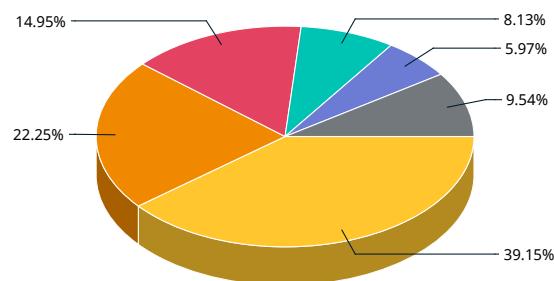
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

## SUB-INDUSTRY WEIGHTS



## COUNTRY 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%

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

## MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

## 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](http://www.msci.com).

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