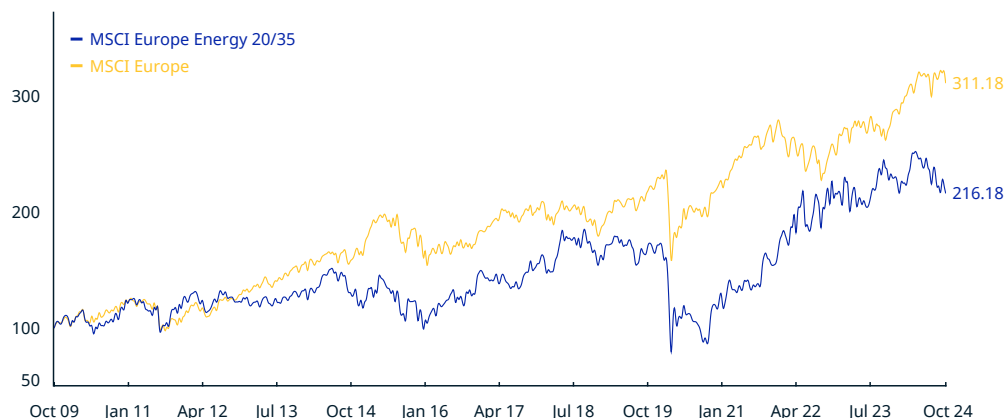


# MSCI Europe Energy 20/35 Capped Index (EUR)

The MSCI Europe Energy 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 Energy 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) (OCT 2009 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Energy 20/35	MSCI Europe
2023	8.06	15.83
2022	36.00	-9.49
2021	35.12	25.13
2020	-31.87	-3.32
2019	9.11	26.05
2018	-0.30	-10.57
2017	4.79	10.24
2016	33.09	2.58
2015	-8.18	8.22
2014	-7.61	6.84
2013	8.19	19.82
2012	-1.37	17.29
2011	6.38	-8.08
2010	7.04	11.10

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 30, 2008
MSCI Europe Energy 20/35	-0.23	-9.86	-8.11	-5.72	10.83	5.51	4.95	3.16
MSCI Europe	-3.26	-2.13	19.20	7.98	5.22	7.50	6.75	5.42

## INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Energy 20/35	7.01	19.88	26.33	22.62	0.51	0.29	0.31	0.22	58.91	2018-10-03–2020-03-18
MSCI Europe	3.34	13.42	15.55	14.02	0.29	0.48	0.51	0.39	50.12	2008-05-30–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI Europe Energy 20/35 Capped Index (EUR)

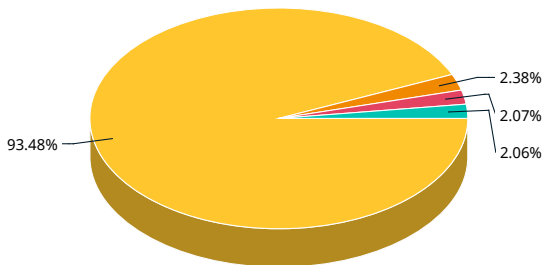
## INDEX CHARACTERISTICS

MSCI Europe Energy 20/35	
<b>Number of Constituents</b>	11
<b>Mkt Cap (EUR Millions)</b>	
<b>Index</b>	485,366.44
<b>Largest</b>	157,353.84
<b>Smallest</b>	9,079.96
<b>Average</b>	44,124.22
<b>Median</b>	22,556.63

## TOP 10 CONSTITUENTS

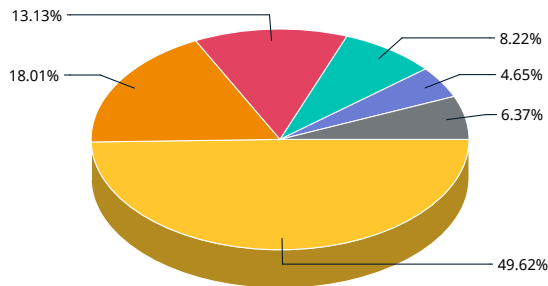
	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)
SHELL	GB	157.35	32.42
TOTALENERGIES	FR	87.41	18.01
BP	GB	83.51	17.21
ENI	IT	52.13	10.74
EQUINOR	NO	29.90	6.16
REPSOL	ES	22.56	4.65
GALP ENERGIA SGPS B	PT	11.78	2.43
TENARIS (IT)	IT	11.57	2.38
NESTE CORPORATION	FI	10.05	2.07
AKER BP	NO	10.02	2.06
<b>Total</b>		<b>476.29</b>	<b>98.13</b>

## SUB-INDUSTRY WEIGHTS



- Integrated Oil & Gas 93.48%
- Oil & Gas Equipment & Services 2.38%
- Oil & Gas Refining & Marketing 2.07%
- Oil & Gas Exploration & Production 2.06%

## COUNTRY WEIGHTS



- United Kingdom 49.62%
- France 18.01%
- Italy 13.13%
- Norway 8.22%
- Spain 4.65%
- Other 6.37%

\* 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 Energy 20/35 Capped Index was launched on Mar 16, 2016. 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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