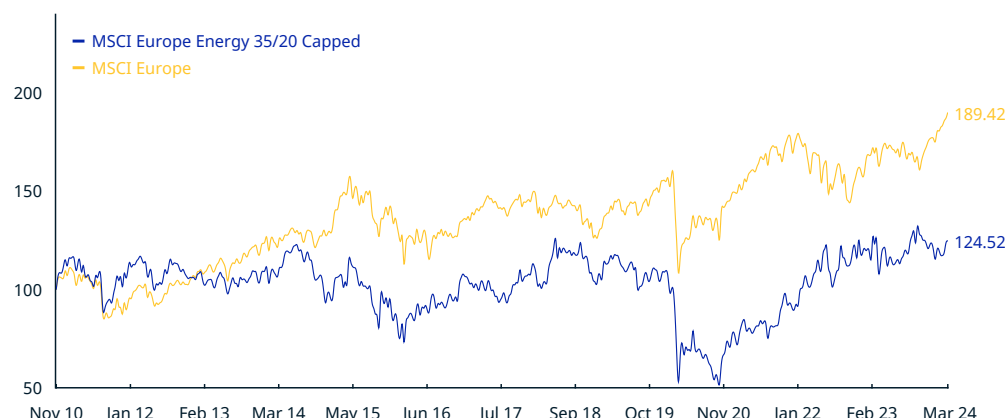


# MSCI Europe Energy 35/20 Capped Index (EUR)

The **MSCI Europe Energy 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 Energy 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 – PRICE RETURNS (EUR) (NOV 2010 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Energy 35/20 Capped	MSCI Europe
2023	3.04	12.73
2022	30.20	-11.86
2021	29.60	22.39
2020	-34.50	-5.38
2019	4.50	22.24
2018	-4.27	-13.10
2017	-0.07	7.28
2016	26.33	-0.50
2015	-11.87	5.47
2014	-11.53	4.10
2013	4.00	16.42
2012	-5.17	13.38
2011	2.68	-10.94

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2010
MSCI Europe Energy 35/20 Capped	6.34	1.65	8.20	1.65	15.89	1.52	1.22	1.66
MSCI Europe	3.53	6.99	11.73	6.99	6.48	6.09	4.21	4.91

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.87	7.63	7.52	1.26
3.14	15.12	13.74	2.11

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2010	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Energy 35/20 Capped	6.75	20.37	26.29	22.66	0.76	0.16	0.16	0.17	61.36	2018-05-21–2020-03-18
MSCI Europe	3.30	13.60	15.87	13.99	0.44	0.42	0.36	0.40	35.45	2020-02-19–2020-03-18

<sup>1</sup> Last 12 months

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

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

MSCI Europe Energy 35/20 Capped Index (EUR)

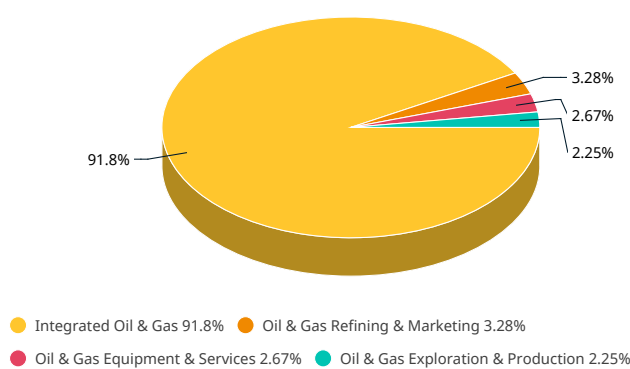
INDEX CHARACTERISTICS

MSCI Europe Energy 35/20 Capped	
Number of Constituents	11
Mkt Cap ( EUR Millions)	
Index	549,128.23
Largest	164,361.59
Smallest	10,960.28
Average	49,920.75
Median	31,792.68

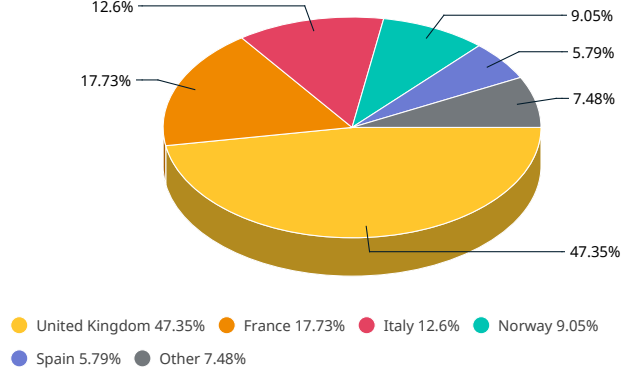
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap ( EUR Billions)	Index Wt. (%)
SHELL	GB	164.36	29.93
TOTALENERGIES	FR	97.35	17.73
BP	GB	95.64	17.42
ENI	IT	54.54	9.93
EQUINOR	NO	37.37	6.80
REPSOL	ES	31.79	5.79
NESTE CORPORATION	FI	18.02	3.28
TENARIS (IT)	IT	14.67	2.67
AKER BP	NO	12.35	2.25
GALP ENERGIA SGPS B	PT	12.08	2.20
Total		538.17	98.00

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 Energy 35/20 Capped Index was launched on Mar 17, 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.

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