

MSCI Europe ex UK ex PT Custom Sector Strategy Index (USD)

The **MSCI Europe ex UK ex PT Custom Sector Strategy Index** is based on MSCI Europe ex UK ex PT Index, its parent index and is designed to measure the performance of the large and mid cap segments across the 13 Developed Markets (DM) countries in Europe* excluding the UK and Portugal. At the inception of the Index and at each quarterly rebalancing - coinciding with the MSCI Quarterly Index Reviews effective at the open of the first business day of March, June, September and December - each sector as defined in the Global Industry Classification Standard (GICS®) is given an equal weight.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (AUG 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe ex UK ex PT Custom Sector Strategy	MSCI Europe ex UK
2023	21.10	21.69
2022	-15.61	-17.96
2021	14.40	15.66
2020	11.55	10.91
2019	23.32	24.81
2018	-11.79	-15.14
2017	26.67	26.82
2016	0.97	-0.56
2015	-2.31	-0.65
2014	-6.48	-6.55

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 30, 2013
MSCI Europe ex UK ex PT Custom Sector Strategy	3.71	4.18	13.02	4.18	5.55	8.75	5.24	6.86
MSCI Europe ex UK	3.53	5.86	15.09	5.86	5.72	8.91	4.97	6.58

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Aug 30, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe ex UK ex PT Custom Sector Strategy	11.23	18.58	19.65	16.57	0.24	0.42	0.30	0.40	34.35	2020-02-19–2020-03-18
MSCI Europe ex UK	3.53	19.26	19.96	16.84	0.25	0.43	0.29	0.38	34.35	2020-02-12–2020-03-18

¹ Last 12 months

² Based on monthly net returns data

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

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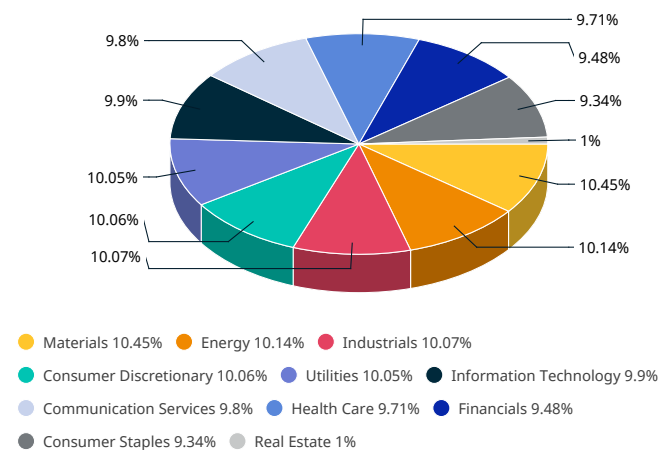
INDEX CHARACTERISTICS

MSCI Europe ex UK ex PT Custom Sector Strategy	
Number of Constituents	334
Mkt Cap (USD Millions)	
Index	8,522,868.86
Largest	488,629.13
Smallest	1,296.10
Average	25,517.57
Median	9,916.21

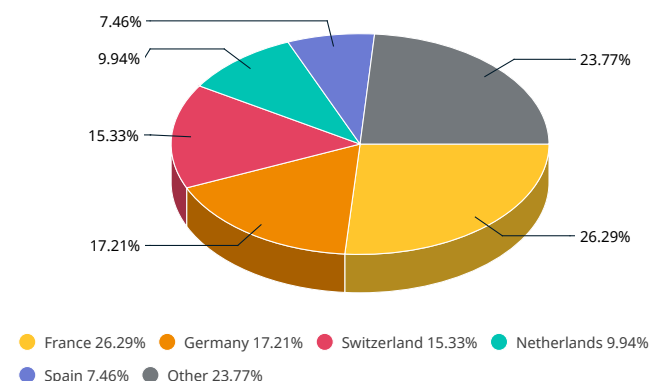
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
TOTALENERGIES	FR	488.63	5.73	Energy
ASML HLDG	NL	380.87	4.47	Info Tech
NESTLE	CH	296.98	3.48	Cons Staples
NOVO NORDISK B	DK	249.50	2.93	Health Care
DEUTSCHE TELEKOM	DE	245.39	2.88	Comm Srvcs
IBERDROLA	ES	214.83	2.52	Utilities
LVMH MOET HENNESSY	FR	202.82	2.38	Cons Discr
SAP	DE	199.54	2.34	Info Tech
AIR LIQUIDE	FR	187.52	2.20	Materials
ENEL	IT	151.56	1.78	Utilities
Total		2,617.64	30.71	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

The MSCI Europe ex UK ex PT Custom Sector Strategy Index was launched on Jan 27, 2014. 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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