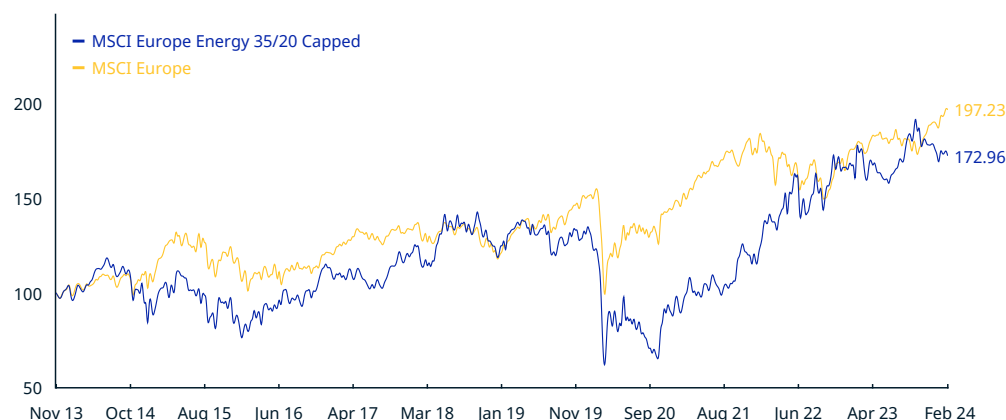


# MSCI Europe Energy 35/20 Capped Index (EUR)

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 – NET RETURNS (EUR) (NOV 2013 – FEB 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Energy 35/20 Capped	MSCI Europe
2023	8.63	15.83
2022	37.06	-9.49
2021	35.79	25.13
2020	-32.83	-3.32
2019	9.10	26.05
2018	-0.31	-10.57
2017	5.05	10.24
2016	33.23	2.58
2015	-8.37	8.22
2014	-7.61	6.84

## INDEX PERFORMANCE – NET RETURNS (%) (FEB 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Europe Energy 35/20 Capped	-1.16	-4.36	-1.07	-3.03	20.05	5.40	5.28	5.48	
MSCI Europe	1.94	7.39	10.35	3.55	10.10	8.40	6.52	6.84	

## FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
5.05	9.44	7.10	1.17
3.21	14.80	13.25	2.03

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Energy 35/20 Capped	0.99	17.84	9.00	20.30	26.47	22.71	0.95	0.31	0.33	0.34	59.18	2018-10-03–2020-03-18
MSCI Europe	1.00	0.00	3.04	13.82	15.75	13.95	0.69	0.56	0.52	0.53	35.25	2020-02-19–2020-03-18

<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 35/20 Capped Index (EUR)

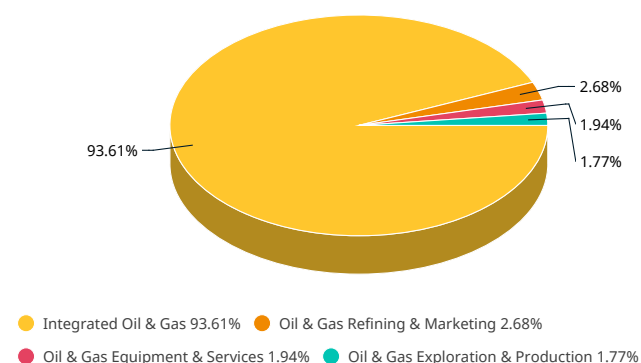
### INDEX CHARACTERISTICS

	MSCI Europe Energy 35/20 Capped	MSCI Europe
<b>Number of Constituents</b>	11	424
	<b>Weight (%)</b>	
<b>Largest</b>	34.13	3.62
<b>Smallest</b>	1.50	0.01
<b>Average</b>	9.09	0.24
<b>Median</b>	4.70	0.10

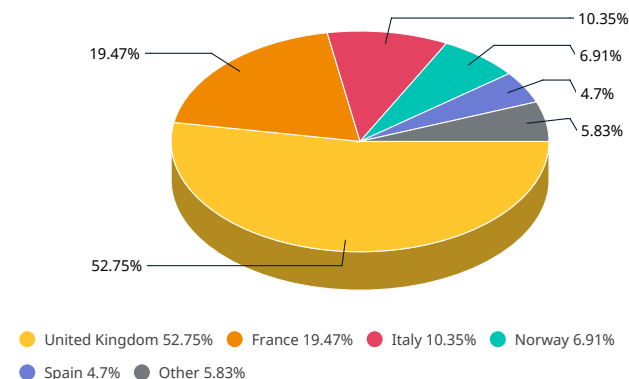
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)
SHELL	GB	34.13	1.92
TOTALENERGIES	FR	19.47	1.36
BP	GB	18.62	0.93
ENI	IT	8.41	0.34
EQUINOR	NO	5.13	0.21
REPSOL	ES	4.70	0.19
NESTE CORPORATION	FI	2.68	0.11
TENARIS (IT)	IT	1.94	0.08
AKER BP	NO	1.77	0.07
GALP ENERGIA SGPS B	PT	1.65	0.07
Total		98.50	5.27

### 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 May 07, 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.

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