



# Portfolio Management Project

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*This presentation includes a  
Preliminary analysis of the variables,  
the forecasting models, and the  
performance of these*



**Index presentation**



**Approach**



**Results and performance**



# **Index presentation**

# Index presentation

## MSCI Europe



Large and mid-cap representation across **15 Developed Markets (DM)** countries in Europe

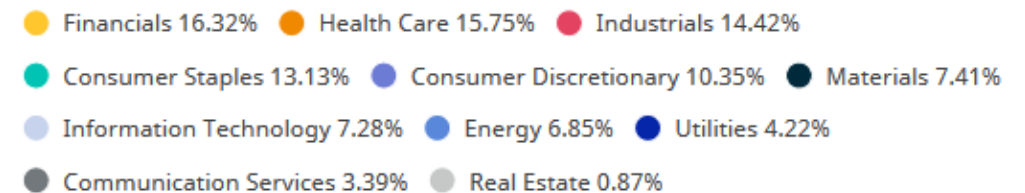
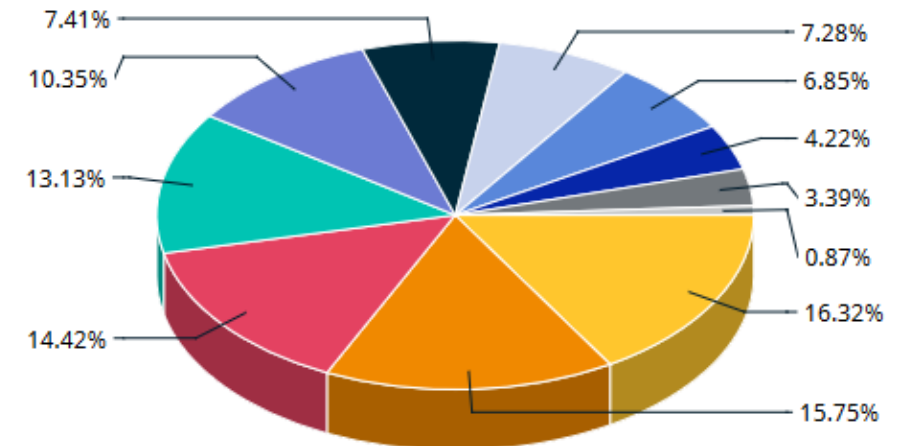


With **427 constituents**, the index covers approximately **85%** of the free float-adjusted market capitalization



Market Cap: **9,272,080.81 USD Millions**

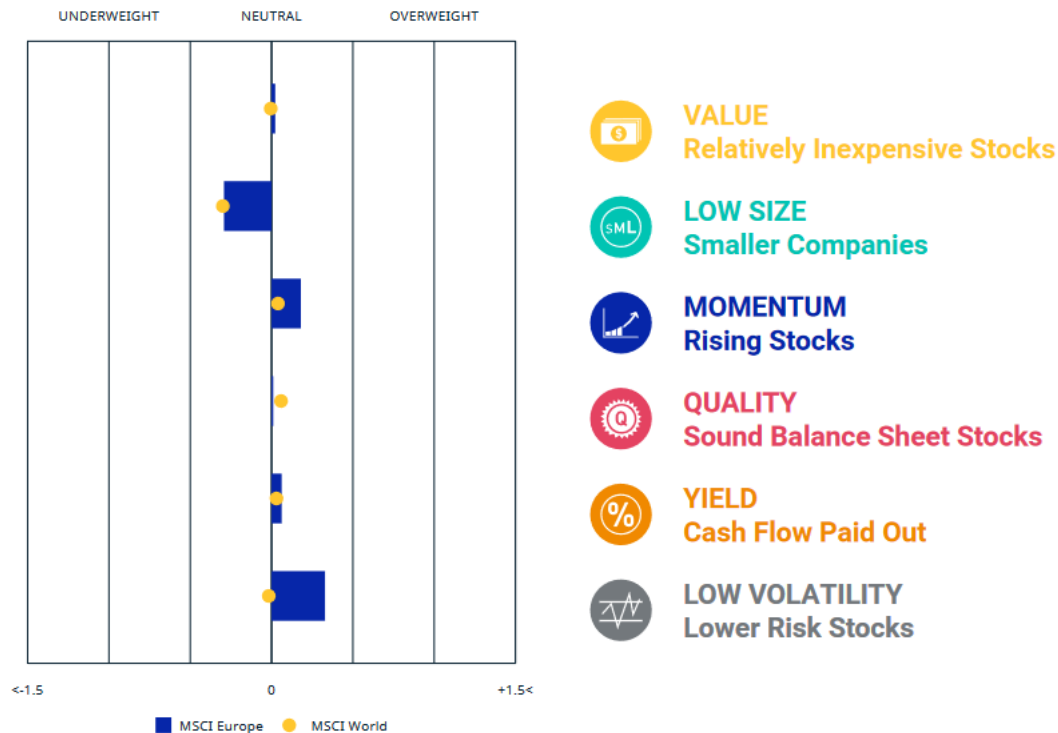
### Sector Weights



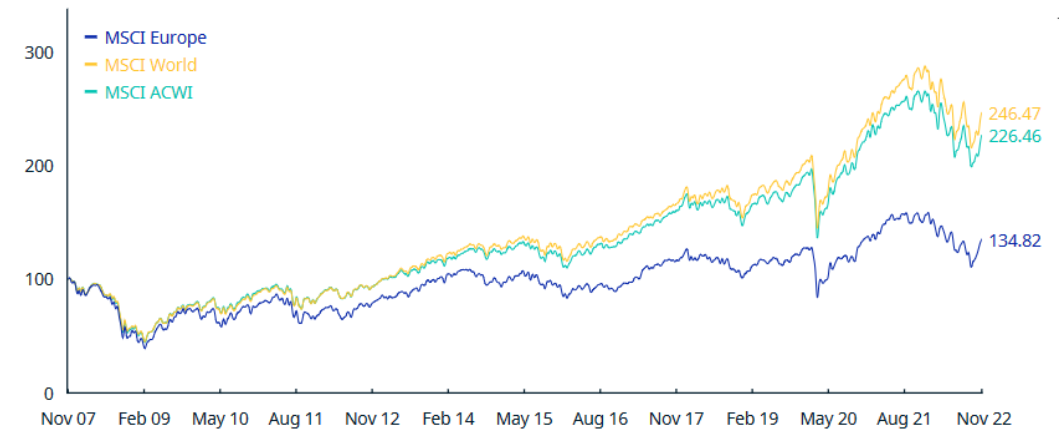
# Index presentation

## MSCI Europe

### Factors – Key exposures that drive risk and return



### Cumulative Index Performance – Gross Returns (USD)



### MSCI Europe Fundamentals Nov 30, 2022

Div Yld (%)	P/E	P/E Fwd	P/BV
3.19	14.06	12.03	1.83



**Approach**

MSCI Europe



# **Results and performance**



# Results and performance

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MSCI Europe