

# MSCI EMU SRI 5% Capped Index (EUR)

The MSCI EMU SRI 5% Capped Index captures large and mid cap stocks across 10 Developed Markets countries in the EMU\*. The Index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The index is a capped version of the MSCI EMU SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI 5% Capped	MSCI EMU SRI
2025	10.45	12.47
2024	12.43	9.99
2023	15.70	19.70
2022	-13.19	-15.97
2021	22.81	28.04
2020	-1.22	-0.02
2019	30.30	29.91
2018	-8.46	-7.98
2017	14.60	14.02
2016	10.02	9.35
2015	14.17	14.74
2014	2.57	2.14
2013	23.88	23.09
2012	22.13	23.01

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 26, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU SRI 5% Capped	0.04	1.78	4.63	0.04	9.51	9.25	8.95	9.18	2.67	17.98	15.20	2.38
MSCI EMU SRI	4.29	5.17	10.98	4.29	11.63	10.78	9.88	9.64	2.22	20.86	17.52	2.96

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JAN 30, 2026)

Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 26, 2010	MAXIMUM DRAWDOWN		
			3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD	
MSCI EMU SRI 5% Capped	0.93	3.10	26.95	9.90	13.44	14.61	0.67	0.60	0.62	0.62	37.14	2020-02-19–2020-03-18
MSCI EMU SRI	1.00	0.00	22.23	11.71	15.58	15.69	0.75	0.63	0.64	0.63	37.58	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 EMU SRI 5% Capped Index (EUR)

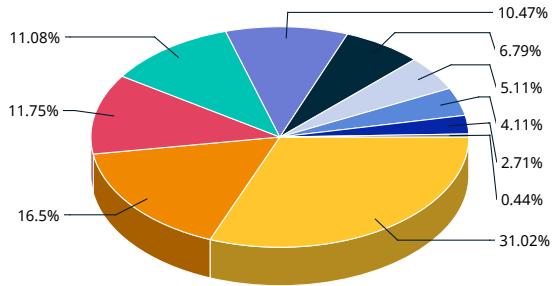
### INDEX CHARACTERISTICS

	MSCI EMU SRI 5% Capped	MSCI EMU SRI
<b>Number of Constituents</b>	54	54
	<b>Weight (%)</b>	
<b>Largest</b>	6.79	22.25
<b>Smallest</b>	0.32	0.23
<b>Average</b>	1.85	1.85
<b>Median</b>	1.21	0.88

### TOP 10 CONSTITUENTS

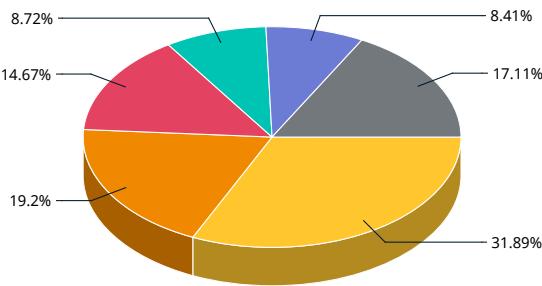
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	6.79	22.25	Info Tech
SCHNEIDER ELECTRIC	FR	5.05	9.33	Industrials
SOCIETE GENERALE	FR	4.99	3.66	Financials
AXA	FR	4.97	4.68	Financials
HERMES INTERNATIONAL	FR	4.59	4.51	Cons Discr
CAIXABANK	ES	4.16	3.05	Financials
ARGEN X	BE	4.15	3.04	Health Care
DANONE	FR	4.08	2.99	Cons Staples
PROSUS N	NL	3.91	4.45	Cons Discr
DEUTSCHE BOERSE	DE	3.85	2.82	Financials
<b>Total</b>		<b>46.55</b>	<b>60.80</b>	

### SECTOR WEIGHTS



- Financials 31.02% ● Consumer Discretionary 16.5% ● Industrials 11.75%
- Health Care 11.08% ● Consumer Staples 10.47% ● Information Technology 6.79%
- Communication Services 5.11% ● Materials 4.11% ● Utilities 2.71%
- Real Estate 0.44%

### COUNTRY WEIGHTS



- France 31.89% ● Netherlands 19.2% ● Germany 14.67% ● Finland 8.72%
- Spain 8.41% ● Other 17.11%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

\* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU SRI 5% Capped Index was launched on Sep 11, 2015. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.



MSCI EMU SRI 5% Capped Index (EUR) | [msci.com](http://msci.com)