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) (OCT 2010 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI 5% Capped	MSCI EMU SRI				
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				
2011	-14.13	-14.92				

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

						ANNU	ALIZED						
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr _N	Since lay 26, 2010	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI EMU SRI 5% Capped	1.29	3.47	10.51	8.56	14.39	12.59	8.18	9.21	2.59	19.50	16.45	2.76	_
MSCI EMU SRI	2.73	9.01	15.12	11.53	15.95	13.86	8.76	9.44	2.22	21.69	18.35	3.34	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 26, 2010	(%)	Period YYYY-MM-DD
MSCI EMU SRI 5% Capped	0.94	2.93	20.51	12.28	15.43	14.81	0.92	0.74	0.57	0.62	37.14	2020-02-19-2020-03-18
MSCI EMU SRI	1.00	0.00	16.99	14.39	17.22	15.84	0.90	0.75	0.57	0.61	37.58	2020-02-19-2020-03-18
	1 Last	12 months	2 months ² Based on monthly net returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date									



MSCI EMU SRI 5% Capped Index (EUR)

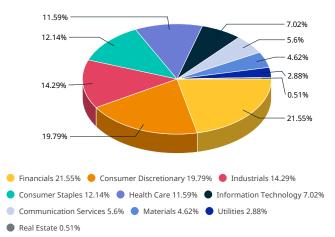
INDEX CHARACTERISTICS

	MSCI EMU SRI 5% Capped	MSCI EMU SRI					
Number of	53	53					
Constituents							
	Weight (%)						
Largest	7.02	21.40					
Smallest	0.28	0.20					
Average	1.89	1.89					
Median	1.29	0.93					

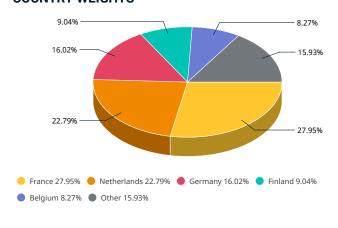
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	7.02	21.40	Info Tech
PROSUS N	NL	5.58	5.85	Cons Discr
SCHNEIDER ELECTRIC	FR	5.45	10.07	Industrials
DANONE	FR	5.12	3.71	Cons Staples
HERMES INTERNATIONAL	FR	5.08	5.08	Cons Discr
ARGEN X	BE	4.45	3.22	Health Care
AXA	FR	4.31	4.98	Financials
DEUTSCHE BOERSE	DE	4.20	3.09	Financials
AHOLD DELHAIZE	NL	3.32	2.41	Cons Staples
AMADEUS IT GROUP A	ES	3.08	2.23	Cons Discr
Total		47.61	62.05	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

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.



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

OCT 31, 2025 Index Factsheet

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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