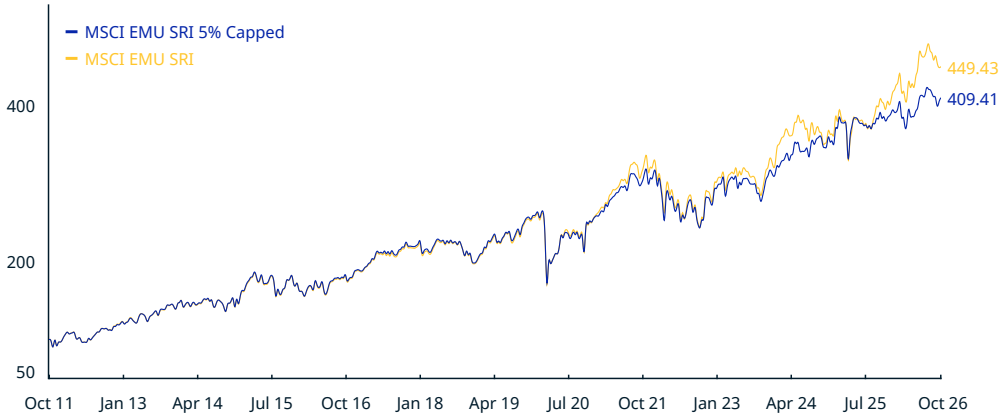
MSCI EMU SRI 5% Capped Index (EUR)

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 2011 – OCT 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 (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 26, 2010
MSCI EMU SRI 5% Capped	0.81	-1.57	6.40	4.57	13.09	5.87	8.51	9.04
MSCI EMU SRI	-2.98	-2.83	10.88	9.95	15.52	6.90	9.62	9.53

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EMU SRI 5% Capped	3.00	17.83	13.80	2.25
MSCI EMU SRI	2.59	20.08	15.04	2.71

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 26, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI EMU SRI 5% Capped	0.92	3.48	30.74	10.71	13.85	14.88	0.96	0.33	0.57	0.61	37.14	2020-02-19—2020-03-18
MSCI EMU SRI	1.00	0.00	22.98	13.63	16.23	16.17	0.93	0.36	0.60	0.61	37.58	2020-02-19—2020-03-18

[1] Last 12 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)

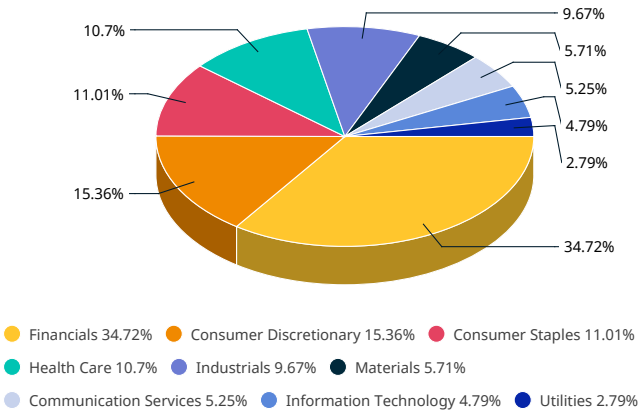
INDEX CHARACTERISTICS

	MSCI EMU SRI 5% Capped	MSCI EMU SRI
Number of Constituents	53	53
	Weight (%)	
Largest	5.39	19.73
Smallest	0.44	0.33
Average	1.89	1.89
Median	1.26	0.94

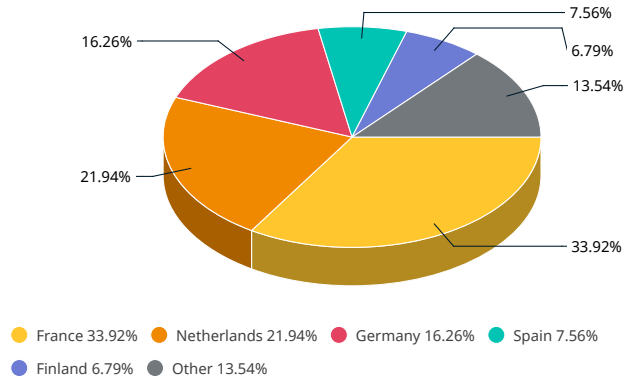
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
DEUTSCHE BOERSE	DE	5.39	4.04	Financials
ESSILORLUXOTTICA	FR	4.95	3.71	Health Care
AXA	FR	4.95	4.63	Financials
ING GROEP	NL	4.83	5.63	Financials
ASML HLDG	NL	4.79	19.73	Info Tech
SCHNEIDER ELECTRIC	FR	4.13	9.06	Industrials
HERMES INTERNATIONAL	FR	4.11	3.08	Cons Discr
DANONE	FR	3.83	2.87	Cons Staples
PROSUS N	NL	3.82	2.86	Cons Discr
CAIXABANK	ES	3.62	2.71	Financials
Total		44.40	58.32	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

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