

# MSCI Europe SRI 5% Issuer Capped Index (EUR)

The MSCI Europe SRI 5% Issuer Capped Index captures large and mid cap stocks across 15 Developed Markets (DM) countries\* in Europe. 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 World 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) (NOV 2015 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe SRI 5% Issuer Capped	MSCI Europe SRI
2023	16.93	19.02
2022	-13.83	-13.97
2021	25.70	27.28
2020	1.77	1.41
2019	29.68	29.68
2018	-7.57	-7.29
2017	11.41	11.06
2016	0.59	0.08

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Europe SRI 5% Issuer Capped	2.93	8.35	15.43	8.35	8.90	10.05	na	7.22	
MSCI Europe SRI	3.35	11.18	20.43	11.18	10.78	11.16	na	7.83	

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.71	20.43	17.42	2.90
2.39	22.59	19.30	3.44

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2015	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Europe SRI 5% Issuer Capped	1.01	1.14	31.14	14.83	15.81	na	0.57	0.65	na	0.56	33.74	2020-02-19–2020-03-18
MSCI Europe SRI	1.00	0.00	26.70	14.74	15.55	na	0.69	0.73	na	0.61	33.01	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 SRI 5% Issuer Capped Index (EUR)

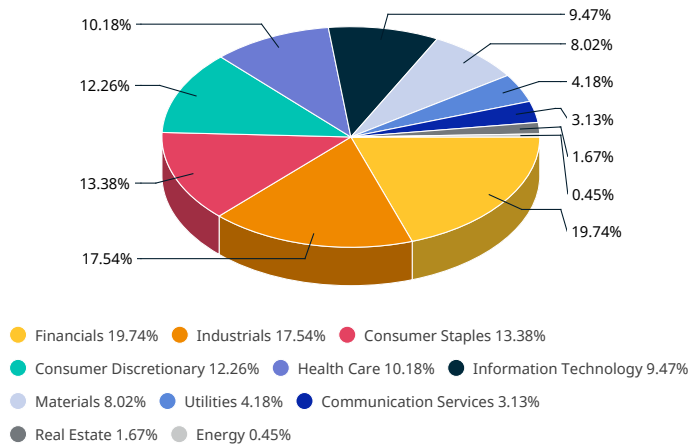
INDEX CHARACTERISTICS

	MSCI Europe SRI 5% Issuer Capped	MSCI Europe SRI
Number of Constituents	113	113
Weight (%)		
Largest	5.02	13.39
Smallest	0.11	0.09
Average	0.88	0.88
Median	0.53	0.44

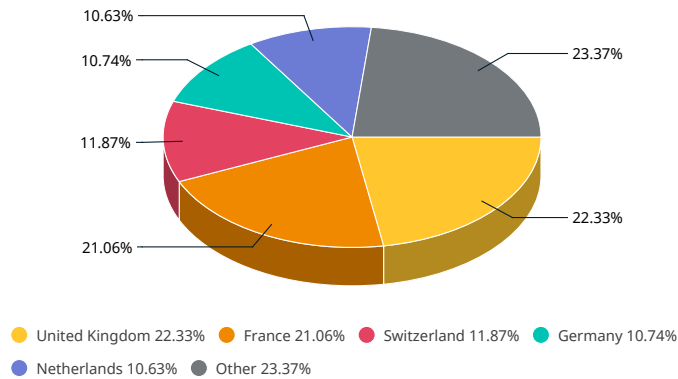
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	5.02	12.49	Info Tech
NOVO NORDISK B	DK	4.96	13.39	Health Care
SCHNEIDER ELECTRIC	FR	4.82	3.96	Industrials
UNILEVER PLC (GB)	GB	4.75	4.04	Cons Staples
L'OREAL	FR	4.46	3.66	Cons Staples
RELX (GB)	GB	3.19	2.62	Industrials
HERMES INTERNATIONAL	FR	3.16	2.60	Cons Discr
ZURICH INSURANCE GROUP	CH	3.09	2.54	Financials
AXA	FR	2.67	2.20	Financials
MUENCHENER RUECKVERSICH	DE	2.61	2.14	Financials
Total		38.74	49.64	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

\*DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

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