

# 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 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe SRI 5% Issuer Capped	MSCI Europe SRI
2024	11.92	8.42
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 (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI Europe SRI 5% Issuer Capped	3.33	-0.22	6.27	5.11	10.35	11.14	na	7.23
MSCI Europe SRI	3.85	-1.92	-1.90	2.70	9.11	10.29	na	6.85

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.83	19.30	16.28	2.82
2.71	19.75	16.64	3.06

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAY 30, 2025)

	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	0.99	1.86	30.79	13.81	14.21	na	0.59	0.72	na	0.55	33.74	2020-02-19–2020-03-18
MSCI Europe SRI	1.00	0.00	21.94	14.07	14.39	na	0.50	0.66	na	0.52	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)

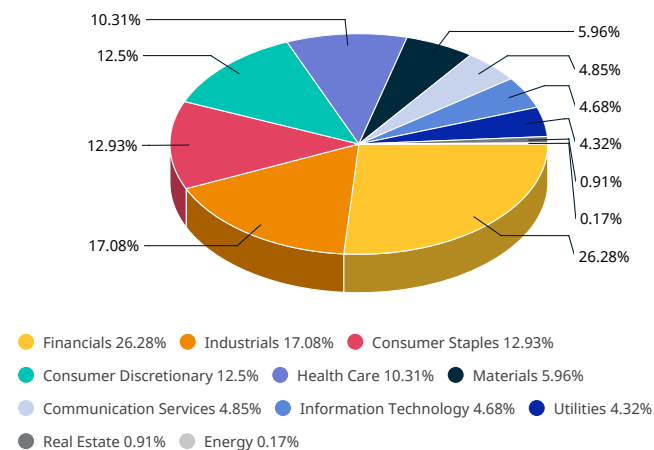
### INDEX CHARACTERISTICS

	MSCI Europe SRI 5% Issuer Capped	MSCI Europe SRI
<b>Number of Constituents</b>	102	102
	<b>Weight (%)</b>	
<b>Largest</b>	5.48	9.78
<b>Smallest</b>	0.10	0.09
<b>Average</b>	0.98	0.98
<b>Median</b>	0.50	0.45

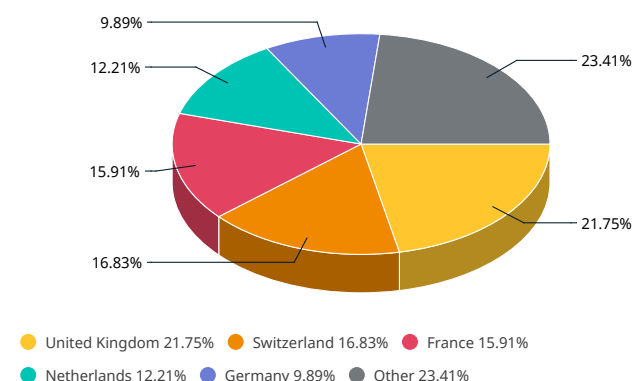
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
UNILEVER PLC (GB)	GB	5.48	5.26	Cons Staples
ASML HLDG	NL	4.68	9.78	Info Tech
SCHNEIDER ELECTRIC	FR	4.53	4.60	Industrials
NOVO NORDISK B	DK	3.96	7.44	Health Care
ZURICH INSURANCE GROUP	CH	3.84	3.44	Financials
RELX (GB)	GB	3.74	3.35	Industrials
ABB LTD	CH	3.34	3.00	Industrials
HERMES INTERNATIONAL	FR	3.26	2.92	Cons Discr
MUENCHENER RUECKVERSICH	DE	3.24	2.90	Financials
AXA	FR	3.11	2.79	Financials
<b>Total</b>		<b>39.17</b>	<b>45.46</b>	

### 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.

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 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](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2025 MSCI Inc. All rights reserved.

