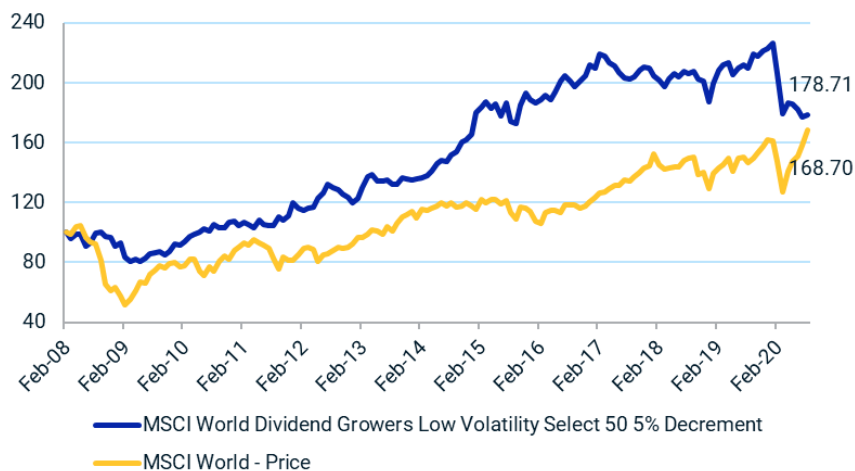


# MSCI World Dividend Growers Low Volatility Select 50 5% Decrement Index (EUR)

The MSCI World Dividend Growers Low Volatility Select 50 5% Decrement Index is based on the MSCI World Dividend Growers Low Volatility Select 50 Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)\* countries. The index aims to represent the performance of a strategy that seeks higher dividend yield and lower risk than the MSCI World index along with dividend growth and dividend sustainability characteristics. The index aims to achieve diversification with country and sector constraints. The index aims represent the gross performance of the parent index, while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

## Cumulative index performance

EUR RETURNS FEB 08 – AUG 2020



## Annual performance (%)

YEAR	MSCI World Dividend Growers Low Volatility Select 50 5% Decrement	MSCI World - Price
2019	18.65	25.19
2018	-10.66	-10.44
2017	-0.80	20.11
2016	11.93	5.32
2015	14.23	-2.74
2014	22.47	2.93
2013	12.88	24.10
2012	-0.12	13.18
2011	11.46	-7.61
2010	16.91	9.55
2009	1.09	26.98

## Index performance

EUR RETURNS (%) AUGUST 31, 2020

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since Feb 28, 2008
MSCI World Dividend Growers Low Volatility Select 50 5% Decrement	0.94	-3.74	-14.87	-19.64	-4.06	0.51	5.45	4.75
MSCI World - Price	6.53	14.32	14.82	4.11	7.81	8.34	8.55	4.27

## Index risk and return characteristics

(%) AUGUST 31, 2020

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Feb 28, 2008
MSCI World Dividend Growers Low Volatility Select 50 5% Decrement	12.65	11.29	10.95	11.44
MSCI World - Price	16.82	14.44	13.81	16.53

\*DM countries in the World include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

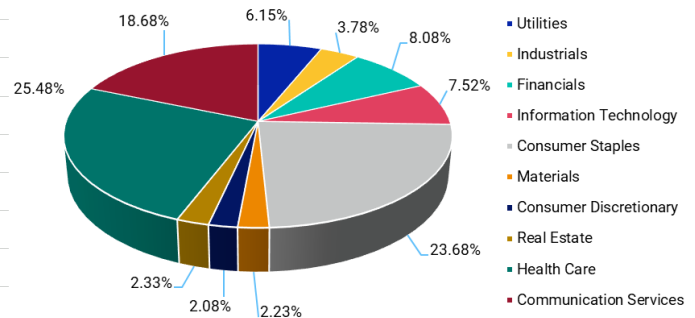
The MSCI World Dividend Growers Low Volatility Select 50 5% Decrement Index was launched on Aug 19, 2020. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

## MSCI World Dividend Growers Low Volatility Select 50 Index

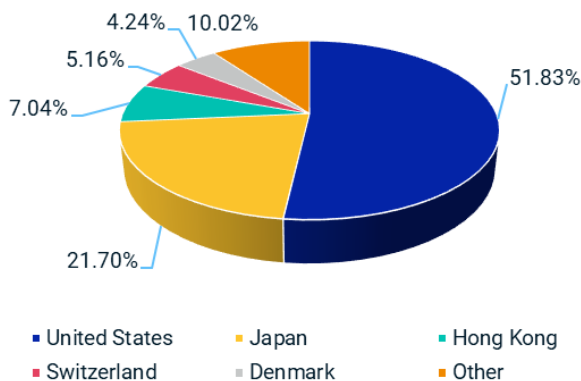
### Top 10 constituents

	Index Wt. (%)	Parent Index Wt (%)	Sector
VERIZON COMMUNICATIONS	4.97	0.53	Comm Svcs
NTT DOCOMO	4.90	0.07	Comm Svcs
JAPAN TOBACCO	4.06	0.05	Cons Staples
NTT CORP	3.71	0.06	Comm Svcs
MERCK & CO	3.56	0.46	Health Care
JOHNSON & JOHNSON	3.22	0.87	Health Care
JAPAN POST BANK CO	3.06	0.01	Financials
ROCHE HOLDING GENUSS	2.93	0.53	Health Care
PFIZER	2.89	0.45	Health Care
TEXAS INSTRUMENTS	2.74	0.28	Info Tech
Total	36.05	3.30	

### Sector Weights



### Country Weights



### Index methodology

The MSCI World Dividend Growers Low Volatility Select 50 5% Decrement Index is constructed from the MSCI World Dividend Growers Low Volatility Select 50 Index, its parent index. The index aims to represent the performance of a strategy that seeks higher dividend yield and lower risk than the MSCI World index along with dividend growth and dividend sustainability characteristics. The index aims to achieve diversification with country and sector constraints. The index aims to represent the gross performance of the parent index, while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

The index is reviewed on a quarterly basis coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index.

#### ABOUT MSCI INC.

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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).

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