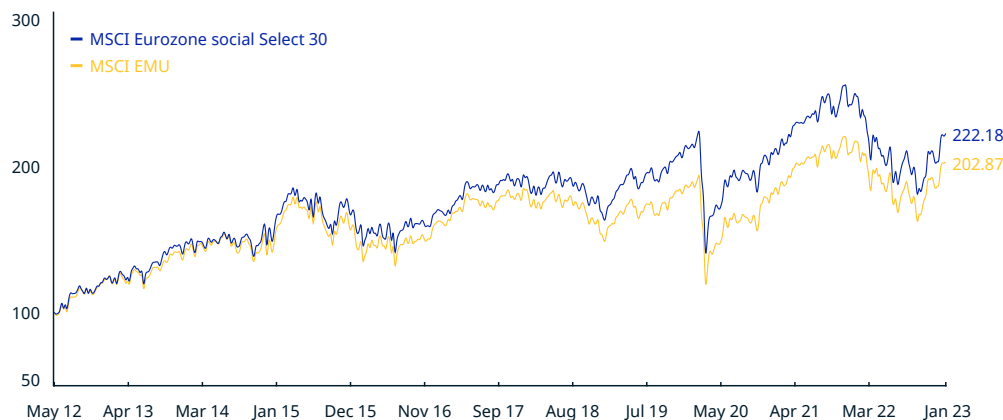


# MSCI Eurozone social Select 30 Index (EUR)

The MSCI Eurozone Social Select 30 Index aims to represent the performance of a set of 30 companies from the European Economic and Monetary Union region which have robust Social Pillar Score.

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (EUR) (MAY 2012 – JAN 2023)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Eurozone social Select 30 | MSCI EMU |
|------|--------------------------------|----------|
| 2022 | -19.08                         | -14.53   |
| 2021 | 20.16                          | 20.14    |
| 2020 | -2.16                          | -2.73    |
| 2019 | 27.04                          | 22.41    |
| 2018 | -10.82                         | -14.70   |
| 2017 | 10.52                          | 10.09    |
| 2016 | 0.47                           | 1.80     |
| 2015 | 8.56                           | 7.67     |
| 2014 | 4.56                           | 2.26     |
| 2013 | 23.31                          | 20.32    |

## INDEX PERFORMANCE – PRICE RETURNS (%) (JAN 31, 2023)

|                                | 1 Mo  | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |      |       |                    | Since May 29, 2012 |
|--------------------------------|-------|-------|-------|-------|------------|------|-------|--------------------|--------------------|
|                                |       |       |       |       | 3 Yr       | 5 Yr | 10 Yr | Since May 29, 2012 |                    |
| MSCI Eurozone social Select 30 | 10.04 | 15.52 | -6.90 | 10.04 | 2.09       | 2.86 | 6.12  | 7.76               |                    |
| MSCI EMU                       | 9.53  | 14.22 | -2.94 | 9.53  | 3.66       | 2.07 | 5.13  | 6.85               |                    |

## FUNDAMENTALS (JAN 31, 2023)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.93        | 15.11 | 13.86   | 1.86 |
| 2.97        | 14.44 | 12.46   | 1.65 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2012 – JAN 31, 2023)

|                                | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | SHARPE RATIO <sup>2,3</sup> |      |       | Since May 29, 2012 (%) | MAXIMUM DRAWDOWN<br>Period YYYY-MM-DD |                       |
|--------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|------------------------|---------------------------------------|-----------------------|
|                                |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr | 10 Yr |                        |                                       |                       |
| MSCI Eurozone social Select 30 | 0.95 | 3.35               | 16.83                     | 21.27                               | 18.22 | 15.63 | 0.22                        | 0.26 | 0.47  | 0.59                   | 36.64                                 | 2020-02-19–2020-03-18 |
| MSCI EMU                       | 1.00 | 0.00               | 2.05                      | 21.89                               | 18.69 | 16.09 | 0.29                        | 0.22 | 0.41  | 0.53                   | 38.11                                 | 2020-02-19–2020-03-18 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI Eurozone social Select 30 Index (EUR)

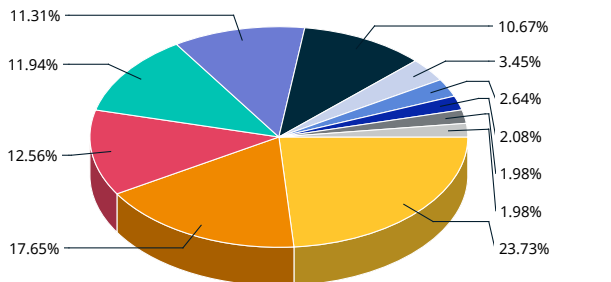
## INDEX CHARACTERISTICS

|                               | MSCI Eurozone social Select 30 | MSCI EMU |
|-------------------------------|--------------------------------|----------|
| <b>Number of Constituents</b> | 30                             | 229      |
| <b>Weight (%)</b>             |                                |          |
| <b>Largest</b>                | 5.90                           | 5.21     |
| <b>Smallest</b>               | 1.77                           | 0.04     |
| <b>Average</b>                | 3.33                           | 0.44     |
| <b>Median</b>                 | 2.98                           | 0.21     |

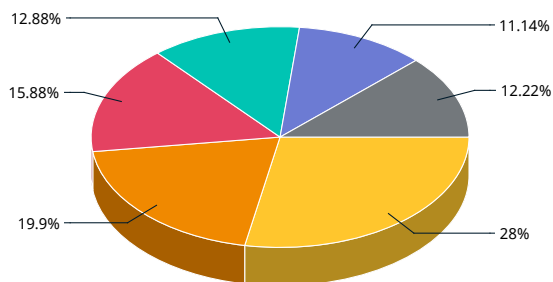
## TOP 10 CONSTITUENTS

|                         | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector      |
|-------------------------|---------|---------------|----------------------|-------------|
| PROSUS N                | NL      | 5.90          | 1.30                 | Cons Discr  |
| AIR LIQUIDE             | FR      | 5.04          | 1.63                 | Materials   |
| ASML HLDG               | NL      | 4.97          | 5.21                 | Info Tech   |
| MUENCHENER RUECKVERSICH | DE      | 4.95          | 0.99                 | Financials  |
| SCHNEIDER ELECTRIC      | FR      | 4.92          | 1.71                 | Industrials |
| IBERDROLA               | ES      | 4.86          | 1.40                 | Utilities   |
| ENEL                    | IT      | 4.68          | 0.93                 | Utilities   |
| INFINEON TECHNOLOGIES   | DE      | 4.59          | 0.91                 | Info Tech   |
| KERING                  | FR      | 4.56          | 0.91                 | Cons Discr  |
| INTESA SANPAOLO         | IT      | 4.30          | 0.86                 | Financials  |
| <b>Total</b>            |         | <b>48.79</b>  | <b>15.85</b>         |             |

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



- Financials 23.73%
- Information Technology 17.65%
- Consumer Discretionary 12.56%
- Utilities 11.94%
- Industrials 11.31%
- Materials 10.67%
- Consumer Staples 3.45%
- Health Care 2.64%
- Communication Services 2.08%
- Energy 1.98%
- Real Estate 1.98%

- France 28%
- Germany 19.9%
- Netherlands 15.88%
- Italy 12.88%
- Spain 11.14%
- Other 12.22%

The MSCI Eurozone social Select 30 Index was launched on Sep 14, 2022. 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.

## INDEX FRAMEWORK

The Index is constructed from the MSCI EMU Index i.e., it's parent index. The Applicable Universe for the Index is constructed by selecting top 80 securities from the Parent Index based on their free float market capitalization with multiple eligibility screening criteria's. Top 30 securities with highest Social Pillar Score ensuring at least one security from each GICS® Sector is selected. The securities selected for inclusion in the Index are assigned weights in proportion to their free-float adjusted market capitalization. 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. The Index is rebalanced over three days T-2, T-1 and T, where T is the effective date of the May and November Semi-Annual Index Review (SAIR) and the February and August Quarterly Index Reviews of the Parent Index.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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