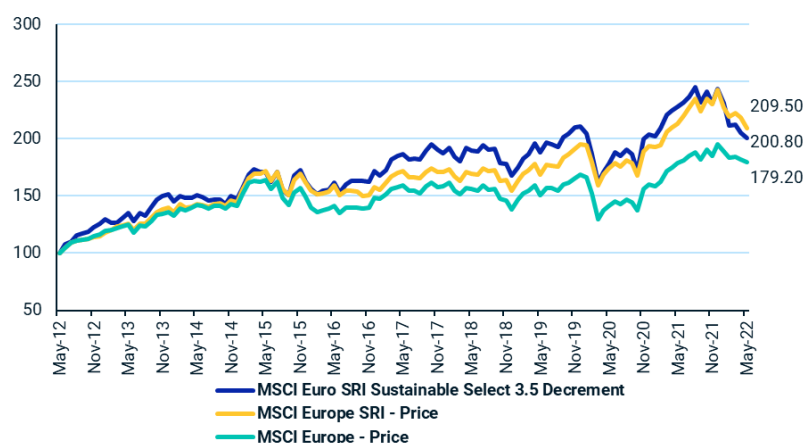


# MSCI Euro SRI Sustainable Select 3.5% Decrement Index (EUR)

The MSCI Euro SRI Sustainable Select 3.5% Decrement Index is based on the MSCI Euro SRI Sustainable Select Index, its parent index, and includes large and mid-cap segments across 15 Developed Markets (DM) countries\* in Europe. The index 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 designed for investors seeking diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profile while avoiding companies incompatible with values screens. Constituent selection is based on research provided by MSCI ESG Research. The index aims to represent the performance of the MSCI Europe SRI Sustainable Select Index, while applying a constant markdown ('synthetic dividend') of 3.5% on an annual basis, expressed as a percentage of performance

## Cumulative index performance (EUR)

MAY 2012 - MAY 2022



## Annual Performance

YEAR	MSCI Euro SRI Sustainable Sel 3.5% Dec	MSCI Euro SRI -Price	MSCI Euro-Price
2021	19.25	25.03	22.39
2020	-3.37	-0.70	-5.38
2019	25.93	26.33	22.24
2018	-10.57	-9.61	-13.10
2017	9.23	8.46	7.28
2016	5.48	-2.60	-0.50
2015	10.01	12.13	5.47
2014	-2.33	3.55	4.10
2013	20.41	21.15	16.42

## Index performance

EUR RETURNS (%) MAY 31, 2022

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS		
					3 Years	5 Years	Since May 31, 2012
MSCI Euro SRI Sustainable Sel 3.5% Dec	-2.30	-5.20	-11.99	-17.39	2.25	1.46	7.22
MSCI Europe SRI - Price	-4.17	-4.51	-1.67	-13.59	7.43	4.08	7.68
MSCI Europe - Price	-1.48	-2.14	0.34	-8.29	6.00	2.41	6.01

## Index risk and return characteristics

(%) MAY 31, 2022

INDEX	ANNUALIZED STD. DEVIATION		
	3 Years	5 Years	Since May 31, 2012
MSCI Euro SRI Sustainable Sel 3.5% Dec	18.62	16.29	14.79
MSCI Europe SRI - Price	15.73	13.96	12.69
MSCI Europe - Price	16.12	14.37	12.92

# MSCI Europe SRI Sustainable Select Index

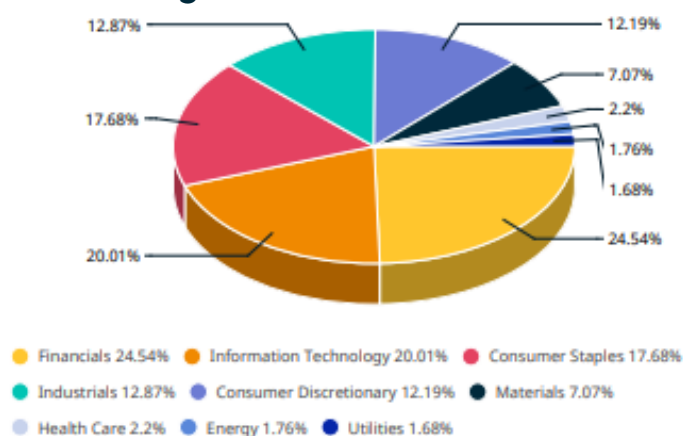
## INDEX CHARACTERISTICS

	MSCI Europe SRI Sustainable Select	MSCI Europe SRI	MSCI Europe
<b>Number of Constituents</b>	29	112	429
	<b>Weight (%)</b>		
<b>Largest</b>	10.57	8.67	3.53
<b>Smallest</b>	0.61	0.08	0.01
<b>Average</b>	3.45	0.89	0.23
<b>Median</b>	2.68	0.43	0.11

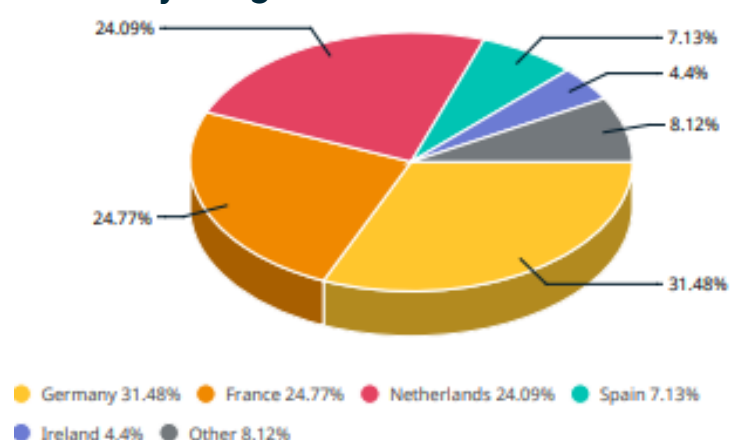
## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	10.57	2.44	Info Tech
SAP	9.44	1.07	Info Tech
L'OREAL	8.03	0.91	Cons Staples
ALLIANZ	7.76	0.88	Financials
SCHNEIDER ELECTRIC	6.79	0.77	Industrials
AXA	4.46	0.50	Financials
PROSUS N	4.39	0.50	Cons Discr
DEUTSCHE POST	3.72	0.42	Industrials
DANONE	3.48	0.39	Cons Staples
ADIDAS	3.42	0.39	Cons Discr
<b>Total</b>	<b>62.06</b>	<b>8.26</b>	

## Sector Weights



## Country Weights



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

## Index Framework

The MSCI Euro SRI Sustainable Select 3.5% Decrement Index is constructed from MSCI Euro SRI Sustainable Select Index, its parent index. MSCI Euro SRI Sustainable Select Index is constructed by applying a combination of values-based exclusions and a Best-in-Class selection process to companies in the regional indexes that make up MSCI Europe, an index consisting of developed countries. The index aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each of the regional indexes of the parent MSCI Europe Index. Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BBB and the MSCI ESG Controversies score above 3 to be eligible. Current constituents of the Index must have an MSCI ESG Rating above B and the MSCI ESG Controversies score above 0 to be eligible. The selection universe for the MSCI SRI Indexes is the constituents of the MSCI Global Investable Market Indexes. The Index is float-adjusted market capitalization weighted. The index aims to represent the performance of the MSCI Euro SRI Sustainable Select Index, while applying a constant markdown ('synthetic dividend') of 3.5% on an annual basis, expressed as a percentage of performance.

The Indexes are rebalanced on a semi-annual basis, as of the close of the last business day of May and November, coinciding with the May and November semi-annual Index Review of the MSCI Global Investable Market Indexes.

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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