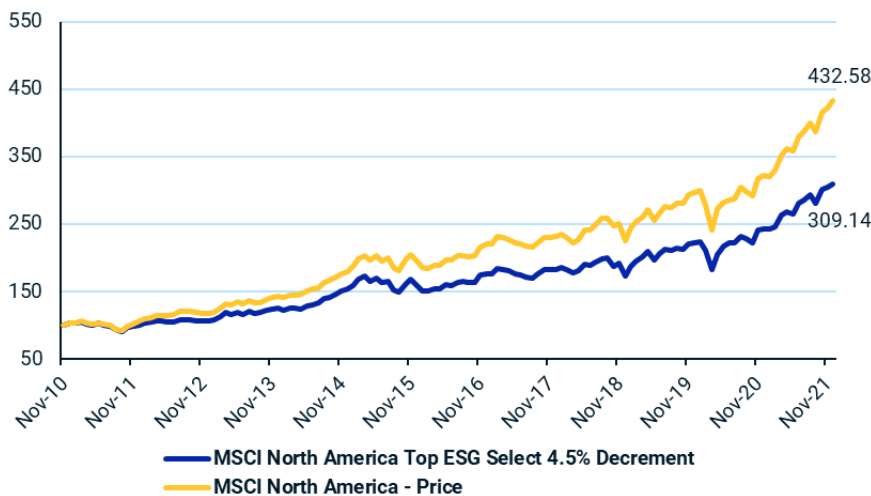


# MSCI North America Top ESG Select 4.5% Decrement Index (EUR)

The MSCI North America Top ESG Select 4.5% Decrement Index is based on the MSCI North America Top ESG Select Index, it's parent index, which captures large and mid-cap securities of the U.S. and Canada markets. The aims to represent the performance of the MSCI North America Top ESG Select Index, while applying a constant markdown ('synthetic dividend') of 4.5% on an annual basis, expressed as a percentage of performance.

## Cumulative index performance

EUR RETURNS NOV 2010 – DEC 2021



## Annual performance (%)

YEAR	MSCI North America Top ESG Select 4.5% Decrement	MSCI North America- Price
2021	27.42	34.66
2020	9.79	8.60
2019	28.40	31.20
2018	-5.44	-2.37
2017	3.49	4.67
2016	10.72	13.13
2015	3.89	8.75
2014	22.73	25.57
2013	17.36	22.08
2012	7.14	11.17
2011	-3.16	1.73

## Index performance

EUR RETURNS (%) DECEMBER 31, 2021

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI North America Top ESG Select 4.5% Decrement	1.89	9.97	27.42	27.42	21.56	11.94	12.05	10.72
MSCI North America- Price	2.80	11.67	34.66	34.66	24.26	14.41	15.18	14.13

## Index risk and return characteristics

(%) DECEMBER 31, 2021

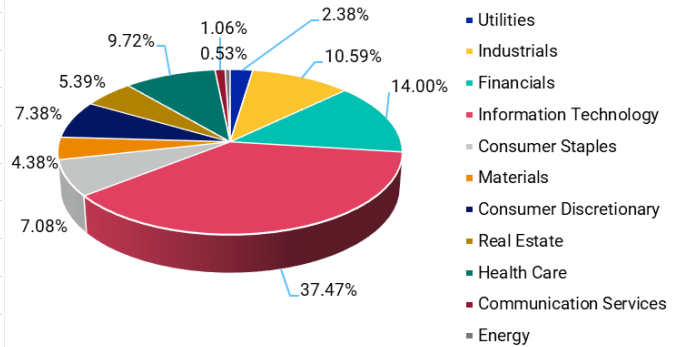
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2010
MSCI North America Top ESG Select 4.5% Decrement	16.01	14.74	12.78	12.64
MSCI North America- Price	16.44	14.90	12.79	12.69

MSCI North America Top ESG Select Index

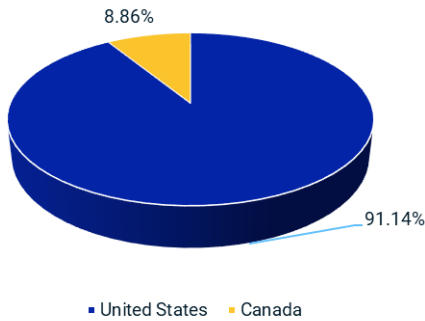
# Top 10 constituents

	Sector	Index Wt. (%)
NVIDIA	Info Tech	4.68
HOME DEPOT	Cons Discr	3.73
VISA A	Info Tech	3.12
ADOBE	Info Tech	2.30
CISCO SYSTEMS	Info Tech	2.28
SALESFORCE.COM	Info Tech	2.12
COCA COLA (THE)	Cons Staples	2.07
PEPSICO	Cons Staples	2.08
PAYPAL HOLDINGS	Info Tech	1.79
LINDE (NEW)	Materials	1.52
Total		25.65

# Sector Weights



# Country Weights



# Index methodology

The MSCI North America Top ESG Select 4.5% Decrement Index is constructed from the MSCI North America Top ESG Select Index, it's parent index. From the parent, the index aims to represent the performance of a selection of stocks from the North America Universe that have a relatively robust ESG profile. The index is designed to represent the performance of the MSCI North America Top ESG Select Index, while applying a constant markdown ('synthetic dividend') of 4.5% 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 50 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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