

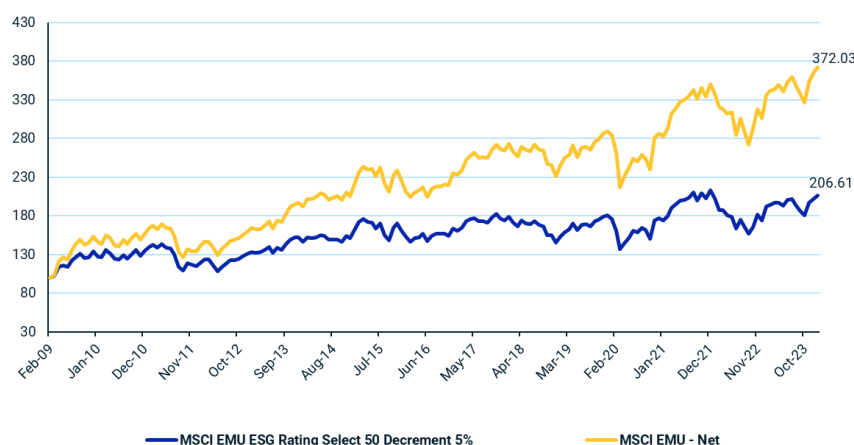
MSCI EMU ESG Rating Select 50 Decrement 5% Index (EUR)

The MSCI EMU ESG Rating Select 50 Decrement 5% Index aims to represent the performance of the MSCI EMU ESG Rating Select 50 Index respectively, while applying a constant markdown ('synthetic dividend') expressed in percentage terms as per the MSCI Decrement Indexes Methodology.

For a complete description of the index methodology, please see [Index methodology - MSCI](#)

Cumulative index performance

EUR RETURNS FEB 09 – JANUARY 2024



Annual performance (%)

YEAR	MSCI EMU ESG Rating Select 50 Decrement 5%	MSCI EMU - Net
2023	16.20	18.78
2022	-18.36	-12.47
2021	20.24	22.16
2020	-2.11	-1.02
2019	24.48	25.47
2018	-16.60	-12.71
2017	6.19	12.49
2016	2.12	4.37
2015	6.51	9.81
2014	-1.03	4.32
2013	16.57	23.36
2012	13.71	19.31
2011	-14.75	-14.89
2010	0.72	2.40

Index performance

EUR RETURNS (%) JANUARY 31, 2024

INDEX	ANNUALIZED RETURN							
	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since Feb 27, 2009
MSCI EMU ESG Rating Select 50 Decrement 5%	2.34	14.42	7.32	2.34	5.87	6.25	3.48	4.99
MSCI EMU - Net	2.17	13.81	10.70	2.17	9.56	8.68	6.82	9.21

Index risk and return characteristics

(%) JANUARY 31, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Feb 27, 2009
MSCI EMU ESG Rating Select 50 Decrement 5%	16.80	18.26	15.92	15.77
MSCI EMU - Net	15.88	18.31	16.04	16.38

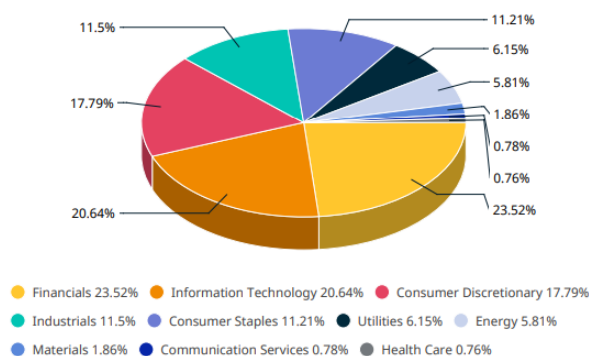
*DM countries in EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal and Spain.

MSCI EMU ESG Rating Select 50 Index

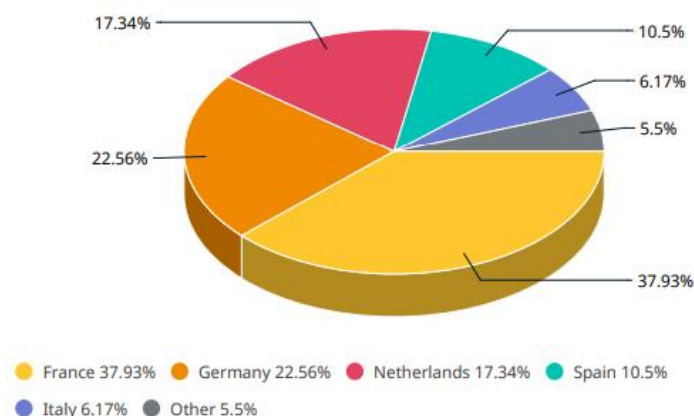
Top 10 constituents

	Sector	Index Wt. (%)
ASML HLDG	Info Tech	9.50
LVMH MOET HENNESSY	Cons Discr	8.08
SAP	Info Tech	6.45
TOTALENERGIES	Energy	5.29
SIEMENS	Industrials	4.86
L'OREAL	Cons Staples	4.12
ALLIANZ	Financials	3.84
SCHNEIDER ELECTRIC	Industrials	3.82
IBERDROLA	Utilities	2.63
BNP PARIBAS	Financials	2.52
Total		51.11

Sector Weights



Country Weights



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