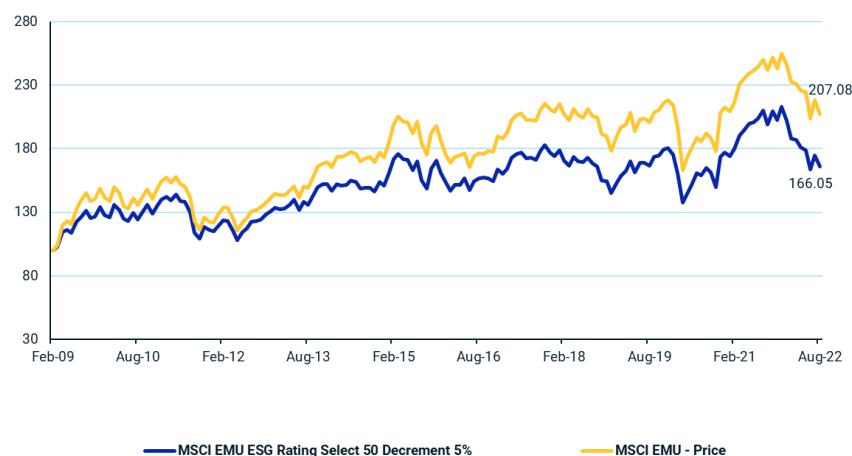


# MSCI EMU ESG Rating Select 50 Decrement 5% Index (EUR)

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.

## Cumulative index performance

EUR RETURNS FEB 09 – AUGUST 2022



## Annual performance (%)

| YEAR | MSCI EMU ESG Rating Select 50 Decrement 5% | MSCI EMU - Price |
|------|--|------------------|
| 2021 | 20.24                                      | 20.14            |
| 2020 | -2.11                                      | -2.73            |
| 2019 | 24.48                                      | 22.41            |
| 2018 | -16.60                                     | -14.70           |
| 2017 | 6.19                                       | 10.09            |
| 2016 | 2.12                                       | 1.80             |
| 2015 | 6.51                                       | 7.67             |
| 2014 | -1.03                                      | 2.26             |
| 2013 | 16.57                                      | 20.33            |
| 2012 | 13.71                                      | 15.39            |
| 2011 | -14.75                                     | -17.48           |
| 2010 | 0.72                                       | -0.43            |

## Index performance

EUR RETURNS (%) AUGUST 31, 2022

| INDEX                                      | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURN |         |          |                    |
|--|---------|----------|--------|--------------|-------------------|---------|----------|--------------------|
|  |         |          |        |              | 3 Years           | 5 Years | 10 Years | Since Feb 27, 2009 |
| MSCI EMU ESG Rating Select 50 Decrement 5% | -5.13   | -7.21    | -20.98 | -21.96       | -0.08             | -0.64   | 3.09     | 3.83               |
| MSCI EMU - Price                           | -5.08   | -7.73    | -17.32 | -18.83       | 1.02              | 0.52    | 4.72     | 5.54               |

## Index risk and return characteristics

(%) AUGUST 31, 2022

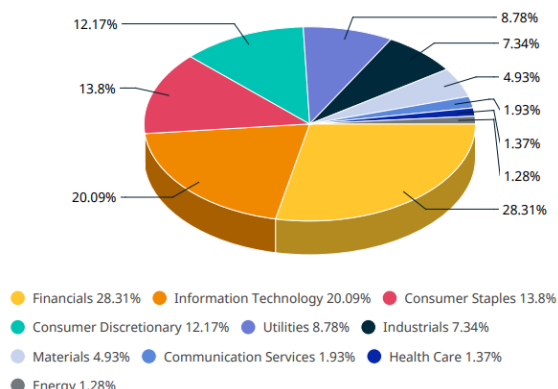
| INDEX                                      | ANNUALIZED STANDARD DEVIATION |         |          |                    |
|--|-------------------------------|---------|----------|--------------------|
|  | 3 Years                       | 5 Years | 10 Years | Since Feb 27, 2009 |
| MSCI EMU ESG Rating Select 50 Decrement 5% | 19.61                         | 17.03   | 15.01    | 15.59              |
| MSCI EMU - Price                           | 19.90                         | 17.39   | 15.30    | 16.42              |

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

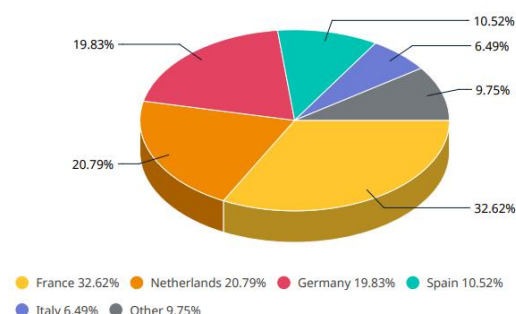
## Top 10 constituents

|                    | Sector       | Index Wt. (%) |
|--------------------|--------------|---------------|
| ASML HLDG          | Info Tech    | 7.94          |
| SAP                | Info Tech    | 5.47          |
| L'OREAL            | Cons Staples | 5.10          |
| ALLIANZ            | Financials   | 4.25          |
| SCHNEIDER ELECTRIC | Industrials  | 3.96          |
| IBERDROLA          | Utilities    | 3.81          |
| BNP PARIBAS        | Financials   | 3.18          |
| PROSUS N           | Cons Disc    | 3.16          |
| AXA                | Financials   | 2.81          |
| ESSILORLUXOTTICA   | Cons Discr   | 2.65          |
| Total              |              | 42.33         |

## Sector Weights



## Country Weights



## Index Framework

The MSCI ESG Rating Select Indexes are constructed by first selecting a target number of constituents from the Parent Index, as ranked based on their free float market capitalization. Only securities which trade in the target currency are eligible for selection. Then companies that are associated with business that have high negative social impact as well as those with a high negative environmental impact are excluded. Finally, top securities are selected based on highest ESG score. Only single security per issuer is selected. The indexes are further diversified by capping issuers to avoid concentration. The MSCI ESG Rating Select Decrement Indexes aims to represent the performance of the MSCI ESG Rating Select Indexes, while applying a constant markdown ('synthetic dividend') expressed in percentage terms i.e. as per the MSCI Decrement Indexes Methodology. The Indexes 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.

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](#)

### ABOUT MSCI INC.

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