

Sustainable Finance Disclosure Regulation (SFDR) Index-Level Metrics

- To assist clients with some of their SFDR requirements, in July '21 MSCI launched a module providing SFDR index-level metrics for 6,000+ indexes to help clients compare and report on their financial products' SFDR indicators with those of their MSCI indexes.
- These index-level metrics are computed based on issuer data available through MSCI's EU Sustainable Finance Module.

Illustrative sample of 5 index-level metrics* for select MSCI ACWI indexes

Mandatory Adverse Sustainability Impact Indicator	Metric Description	ACWI	ACWI ESG Leaders	ACWI ESG Focus	ACWI Low Carbon Target	ACWI Climate Paris Aligned	ACWI Climate Change
● Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	8.95%	6.15%	8.01%	7.36%	1.03%	3.34%
● Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises Coverage	Share of Investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	1.88%	0.00%	0.00%	1.42%	0.00%	0.00%
● Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	11.6	10.2	11.4	11.8	11.7	9.7
● Board gender diversity	Average ratio of female to male board members in investee companies	45.5	45.2	46.5	45.2	46.9	46.0
● Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.38%	0.00%	0.00%	0.40%	0.00%	0.00%

* As of June 30, 2021 ● Greenhouse Gas Emissions ● Social and Employee Matters

About MSCI

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