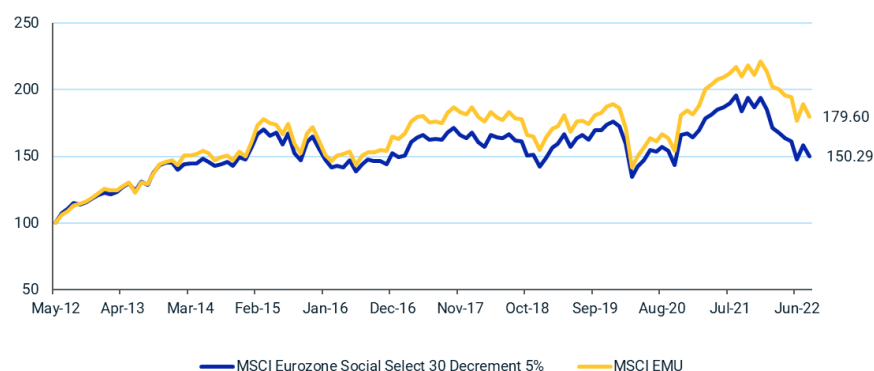


MSCI Eurozone Social Select 30 Decrement 5% Index

The MSCI Eurozone Social Select 30 5% Decrement Index aims to represent the net performance of the MSCI Eurozone Social Select 30 Index while applying a constant markdown ('synthetic dividend') of 5% on an annual basis, expressed as a percentage of performance.

Cumulative index performance (EUR)

MAY 2012 – AUGUST 2022



Annual Performance (%)

YEAR	MSCI Eurozone Social Select 30 Decrement 5%	MSCI EMU
2021	16.10	20.14
2020	-5.09	-2.73
2019	23.86	22.41
2018	-13.30	-14.70
2017	7.46	10.09
2016	-2.09	1.80
2015	5.43	7.67
2014	1.60	2.26
2013	20.34	20.33

Index performance

EUR RETURNS (%) AUGUST 31, 2022

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since May 31, 2012
MSCI Eurozone Social Select 30 Decrement 5%	-5.06	-6.87	-23.14	-22.49	-2.61	-1.54	2.70	4.05
MSCI EMU	-5.08	-7.73	-17.32	-18.84	1.02	0.52	4.72	5.88

Index risk and return characteristics

(%) AUGUST 31, 2022

INDEX	ANNUALIZED STD. DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2012
MSCI Eurozone Social Select 30 Decrement 5%	19.41	16.90	14.83	14.89
MSCI EMU	19.90	17.39	15.30	15.26

MSCI EUROZONE SOCIAL SELECT 30 INDEX

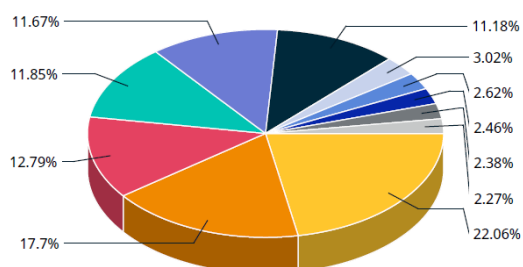
INDEX CHARACTERISTICS

	MSCI EUROZONE SOCIAL SELECT 30	MSCI EMU
Number of Constituents	31	230
	Weight (%)	
Largest	5.46	4.82
Smallest	1.11	0.01
Average	3.23	0.43
Median	2.80	0.22

TOP 10 CONSTITUENTS

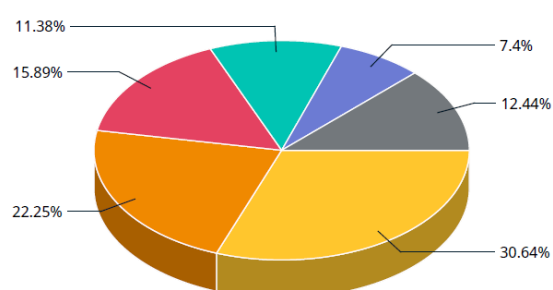
	Index Wt. (%)	Parent Index Wt. (%)	Sector
PROSUS N	5.46	1.25	Cons Discr
L'OREAL	5.24	2.02	Cons Staples
IBERDROLA	5.04	1.51	Utilities
SAP	4.89	2.17	Info Tech
ASML HLDG	4.78	4.82	Info Tech
AIR LIQUIDE	4.71	1.60	Materials
KERING	4.44	0.92	Cons Discr
ENEL	4.37	0.93	Utilities
DANONE	4.00	0.84	Cons Staples
MUENCHENER RUECKVERSICH	3.94	0.82	Financials
Total	46.88	16.90	

Sector Weights



- Information Technology 22.06%
- Financials 17.7%
- Materials 12.79%
- Consumer Discretionary 11.85%
- Utilities 11.67%
- Consumer Staples 11.18%
- Industrials 3.02%
- Health Care 2.62%
- Energy 2.46%
- Communication Services 2.38%
- Real Estate 2.27%

Country Weights



- France 30.64%
- Germany 22.25%
- Netherlands 15.89%
- Spain 11.38%
- Italy 7.4%
- Other 12.44%

Index framework

The Index is constructed from the MSCI EMU Index i.e., it's parent index.

The Applicable Universe for the Index is constructed by selecting top 80 securities from the Parent Index based on their free float market capitalization with multiple eligibility screening criteria's. Top 30 securities with highest Social Pillar Score ensuring at least one security from each GICS® Sector is selected. The securities selected for inclusion in the Index are assigned weights in proportion to their free-float adjusted market capitalization. Additionally, security weights are capped at 5%. At each rebalance, if the weight of any security in the Index is greater than 5%, its weight will be capped at 5%.

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. The Index is rebalanced over three days T-2, T-1 and T, where T is the effective date of the May and November Semi-Annual Index Review (SAIR) 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](#).

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