

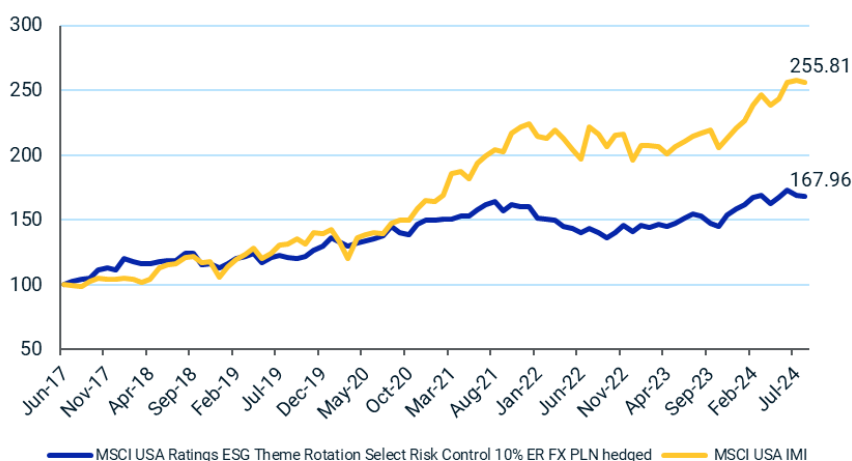
# MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% ER FX PLN hedged Index

The MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% ER FX PLN hedged Index is designed to represent the performance of a strategy that converts only the daily returns of MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% Excess Return Index from its currency ('USD') to the target currency (the Polish Złoty or 'PLN') using Spot rates.

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

## Cumulative index performance

PLN RETURNS JUNE 2017 – AUGUST 2024



## Annual performance (%)

YEAR	MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% ER FX PLN hedged	MSCI USA IMI - Net
2023	12.61	12.64
2022	-12.15	-12.51
2021	7.21	35.88
2020	15.07	18.51
2019	15.40	31.45
2018	1.46	1.93

## Index performance

PLN RETURNS (%) AUGUST 30, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since June 30, 2017
MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% ER FX PLN hedged	-0.66	0.50	9.63	5.83	0.71	6.84	-	7.50
MSCI USA IMI - Net	-0.62	5.13	17.76	15.78	7.79	14.19	-	14.00

## Index risk and return characteristics

(%) AUGUST 30, 2024

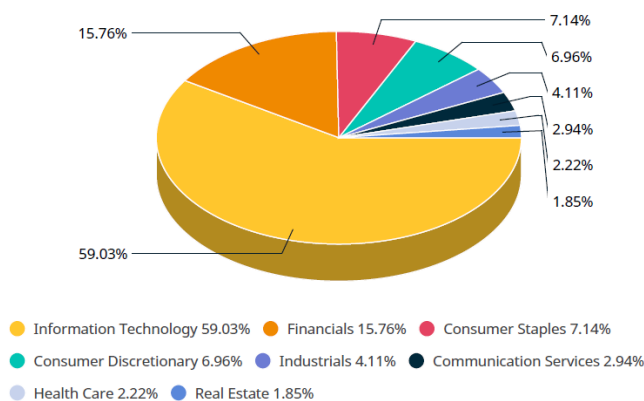
INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since June 30, 2017
MSCI USA ESG Ratings Theme Rotation Select Risk Control 10% ER FX PLN hedged	9.94	9.40	-	9.97
MSCI USA IMI - Net	14.48	15.35	-	14.82

MSCI USA ESG Ratings Theme Rotation Select

### Top 10 constituents

	Sector	Index Wt. (%)
MASTERCARD A	Financials	5.21
VISA A	Financials	5.13
COSTCO WHOLESALE CORP	Cons Staples	5.13
BROADCOM	Info Tech	4.96
MICROSOFT CORP	Info Tech	4.83
NVIDIA	Info Tech	4.78
ADOBE	Info Tech	3.71
SALESFORCE	Info Tech	3.55
ADVANCED MICRO DEVICES	Info Tech	3.48
ORACLE CORP	Info Tech	3.39
<b>Total</b>		<b>44.16</b>

### Sector Weights



### Additional information

MSCI USA ESG Ratings Theme Rotation Select Risk Control 10%  
ER FX PLN hedged Index

Bloomberg Ticker: MXUTRE10

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