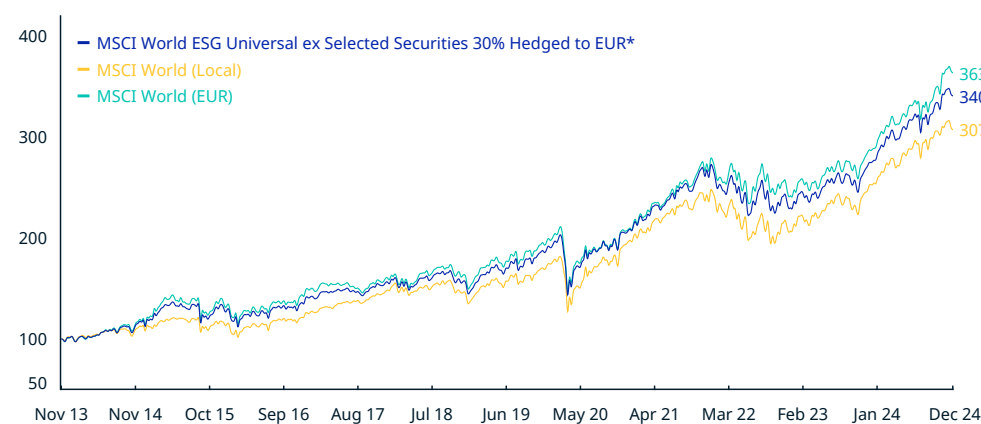


# MSCI World ESG Universal ex Selected Securities 30% Hedged to EUR Index\* (EUR)

The MSCI World ESG Universal ex Selected Securities 30% Hedged to EUR Index\* \*An MSCI custom index based on the stock exclusions provided by Mercer Global Investments Europe represents a close estimation of the performance that can be achieved by hedging the currency exposures of its parent index, the MSCI World Index, to the EUR, the "home" currency for the hedged index. The index is 30% hedged to the EUR by selling each foreign currency forward at the one-month Forward rate. The parent index is composed of large and mid-cap stocks across 23 Developed Markets (DM)<sup>#</sup> countries. The index is designed to reflect the performance of an investment strategy that, by re-weighting free-float market cap weights, seeks to gain exposure to those companies demonstrating both a robust ESG profile as well as a positive trend in improving that profile, using minimal exclusions from the MSCI World Index.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Universal ex Selected Securities 30% Hedged to EUR*	MSCI World (Local)	MSCI World (EUR)
2024	23.63	21.03	26.60
2023	20.62	23.12	19.60
2022	-15.26	-16.04	-12.78
2021	29.03	24.17	31.07
2020	9.79	13.48	6.33
2019	29.77	27.34	30.02
2018	-5.19	-7.38	-4.11
2017	10.70	18.48	7.51
2016	8.59	9.00	10.73
2015	8.96	2.08	10.42
2014	16.69	9.81	19.50

## INDEX PERFORMANCE – NET RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 29, 2013
MSCI World ESG Universal ex Selected Securities 30% Hedged to EUR*	-1.35	4.71	23.63	23.63	8.11	12.35	11.18	11.68
MSCI World (Local)	-1.92	1.93	21.03	21.03	7.75	12.01	10.61	10.65
MSCI World (EUR)	-0.66	7.61	26.60	26.60	9.71	12.98	11.67	12.34

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 29, 2013 – DEC 31, 2024)

	ANNUALIZED STD DEV (%) <sup>1</sup>			SHARPE RATIO <sup>1,2</sup>			Since Nov 29, 2013	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World ESG Universal ex Selected Securities 30% Hedged to EUR*	14.41	15.38	13.50	0.46	0.77	0.83	0.90	32.49	2020-02-19–2020-03-23
MSCI World (Local)	15.40	16.61	14.07	0.42	0.70	0.76	0.79	33.09	2020-02-19–2020-03-23
MSCI World (EUR)	14.08	15.47	13.84	0.57	0.80	0.84	0.92	33.76	2020-02-19–2020-03-23

<sup>1</sup> Based on monthly net returns data

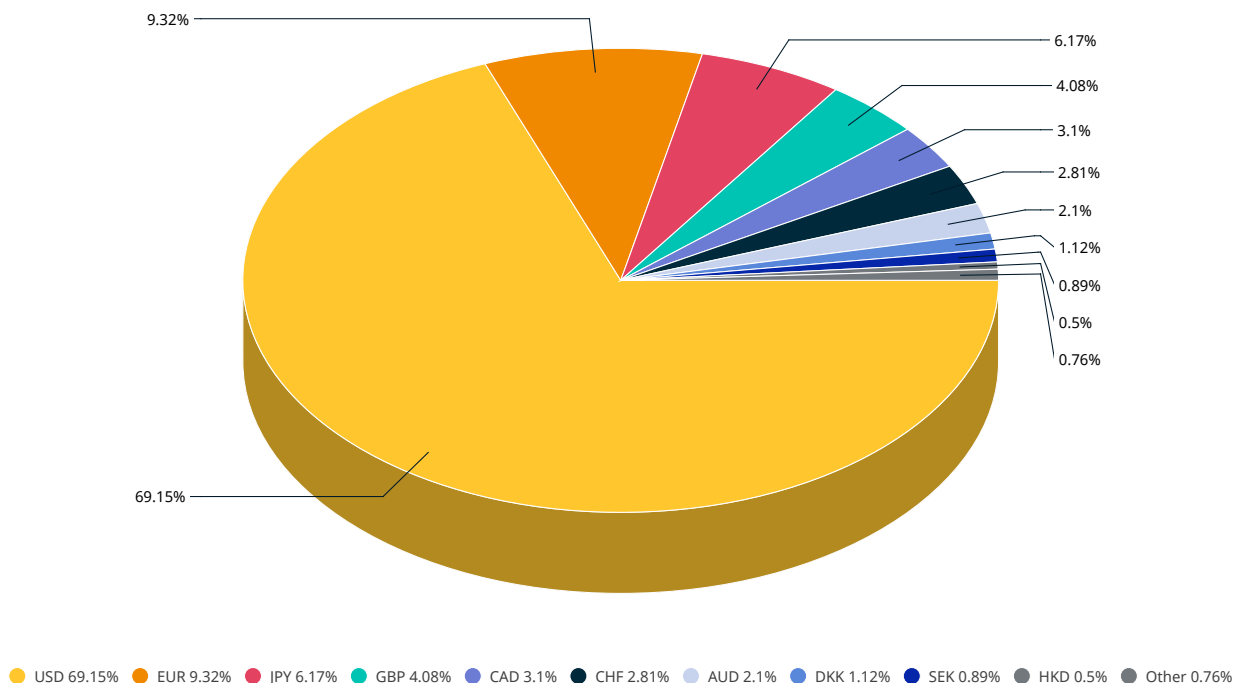
<sup>2</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

# DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

\*An MSCI custom index based on the stock exclusions provided by Mercer Global Investments Europe

This index has certain securities excluded as specified by Mercer Global Investments Europe.

**CURRENCY WEIGHTS ( DEC 31, 2024 )**



**ABOUT MSCI**

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