MSCI World SRI 5% Issuer Capped Select 100% Hedged to EUR Index (EUR)

The MSCI World SRI 5% Issuer Capped Select 100% Hedged to EUR Index represents a close estimation of the performance that can be achieved by hedging the currency exposures of its parent index, the MSCI World SRI 5% Issuer Capped Index, to the EUR, the "home" currency for the hedged index. The index is 100% 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) countries*. The parent index is a capitalization weighted index that provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts and is a capped version of the MSCI World SRI Index that limits company concentration by constraining the maximum weight of an issuer to 5%. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screens.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (APR 2010 – APR 2025)

ANNUAL PERFORMANCE (%)

MSCI World



Year	SRI 5% Issuer Capped Select 100% Hedged to EUR	MSCI World (Local)	MSCI World (EUR)
2024	9.51	21.03	27.78
2023	19.46	23.12	12.61
2022	-21.05	-16.04	-16.88
2021	26.93	24.17	25.57
2020	14.06	13.48	5.80
2019	25.67	27.34	25.41
2018	-7.93	-7.38	-7.65
2017	16.75	18.48	17.36
2016	7.31	9.00	9.16
2015	0.68	2.08	-0.14
2014	8.64	9.81	17.24
2013	29.35	28.87	23.08
2012	11.87	15.71	13.38
2011	-6.63	-5.49	-5.24
	2024 2023 2022 2021 2020 2019 2018 2017 2016 2015 2014 2013 2012	Year Capped Select 100% ledet 100% ledet 100% ledet 100% ledet 100	Year Capped Select 100% leded to EUR MSCI World (Local) hedged to EUR 2024 9.51 21.03 2023 19.46 23.12 2022 -21.05 -16.04 2021 26.93 24.17 2020 14.06 13.48 2019 25.67 27.34 2018 -7.93 -7.38 2017 16.75 18.48 2016 7.31 9.00 2015 0.68 2.08 2014 8.64 9.81 2013 29.35 28.87 2012 11.87 15.71

INDEX PERFORMANCE - NET RETURNS (%) (APR 30, 2025)

					ANNUALIZED				
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007	
MSCI World SRI 5% Issuer Capped Select 100% Hedged to EUR	-1.09	-7.44	1.87	-5.49	4.27	9.39	6.93	5.41	
MSCI World (Local)	-0.37	-6.28	10.17	-3.04	10.94	14.12	9.63	7.17	
MSCI World (EUR)	-6.30	-13.39	0.49	-10.16	5.07	10.34	7.92	4.58	

INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 - APR 30, 2025)

	ANNUALIZED STD DEV (%) 1			SHARPE RATIO 1,2				MAXIMUM DRAWDOWN		
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Sep 28, 2007	(%)	Period YYYY-MM-DD	
MSCI World SRI 5% Issuer Capped Select 100% Hedged to EUR	15.37	15.46	14.23	0.29	0.64	0.56	0.43	53.56	2007-10-09—2009-03-09	
MSCI World (Local)	14.66	14.51	14.14	0.72	0.97	0.74	0.54	54.79	2007-10-12-2009-03-09	

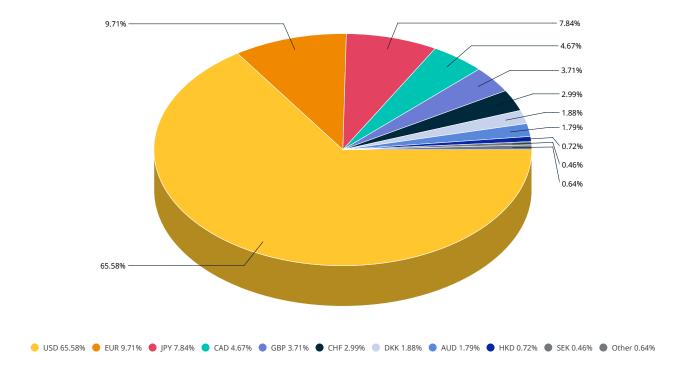
^{*} **โฟริธาบุฟ**ร์ศู**มาก**: Australia, Austria**ୀ Bal**@ium, Calaaaa Denmaak45inland, ნეფინა, Gernoa7i4 Hong Kong Ireland,በვშel, Italy,5&agan, Neth**eoa7d4,0\ear**-22009-ch3\ogvay, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World SRI 5% Issuer Capped Select 100% Hedged to EUR Index was launched on Feb 06, 2020. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.



APR 30, 2025 Index Factsheet

CURRENCY WEIGHTS (APR 30, 2025)



ABOUT MSCI

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