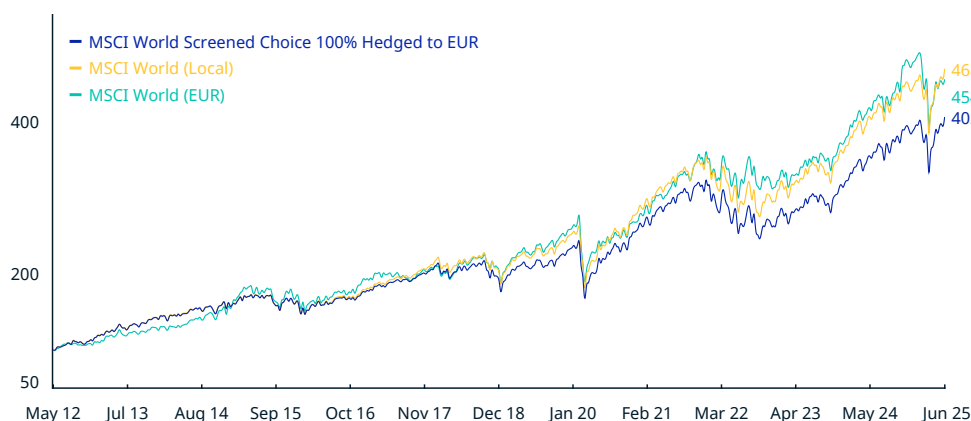


MSCI World Screened Choice 100% Hedged to EUR Index (EUR)

The MSCI World Screened Choice 100% Hedged to EUR Index represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI World Index, to the EUR, the "home" currency for the hedged index. The index is 100% hedged to the EUR by selling the USD forward at the one-month Forward rate. The Index is based on MSCI World, its parent index, which captures large and mid-cap representation across 23 Developed Markets (DM) countries*. The Index constituents are weighted according to their free float adjusted market capitalizations applicable to foreign investors. The index represents the performance of the broad market while excluding companies that are associated with Controversial Weapons or fail to comply with United Nations Global Compact principles. Constituent selection is based on data from MSCI ESG Research. Each country's weight within the Index will fluctuate over time according to market movements. Constituent weights are not rebalanced to the initial levels at any time.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World Screened Choice 100% Hedged to EUR	MSCI World (Local)	MSCI World (EUR)
2024	20.74	21.03	26.60
2023	21.15	23.12	19.60
2022	-18.36	-16.04	-12.78
2021	23.44	24.17	31.07
2020	12.54	13.48	6.33
2019	24.89	27.34	30.02
2018	-9.59	-7.38	-4.11
2017	16.61	18.48	7.51
2016	7.16	9.00	10.73
2015	2.35	2.08	10.42
2014	9.99	9.81	19.50
2013	28.71	28.87	21.20

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI World Screened Choice 100% Hedged to EUR	3.57	9.47	12.35	5.63	16.15	13.16	9.28	11.28
MSCI World (Local)	3.77	9.51	13.73	6.59	17.72	14.70	10.87	12.52
MSCI World (EUR)	0.89	2.58	6.15	-3.43	13.83	13.54	10.08	12.27

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2025)

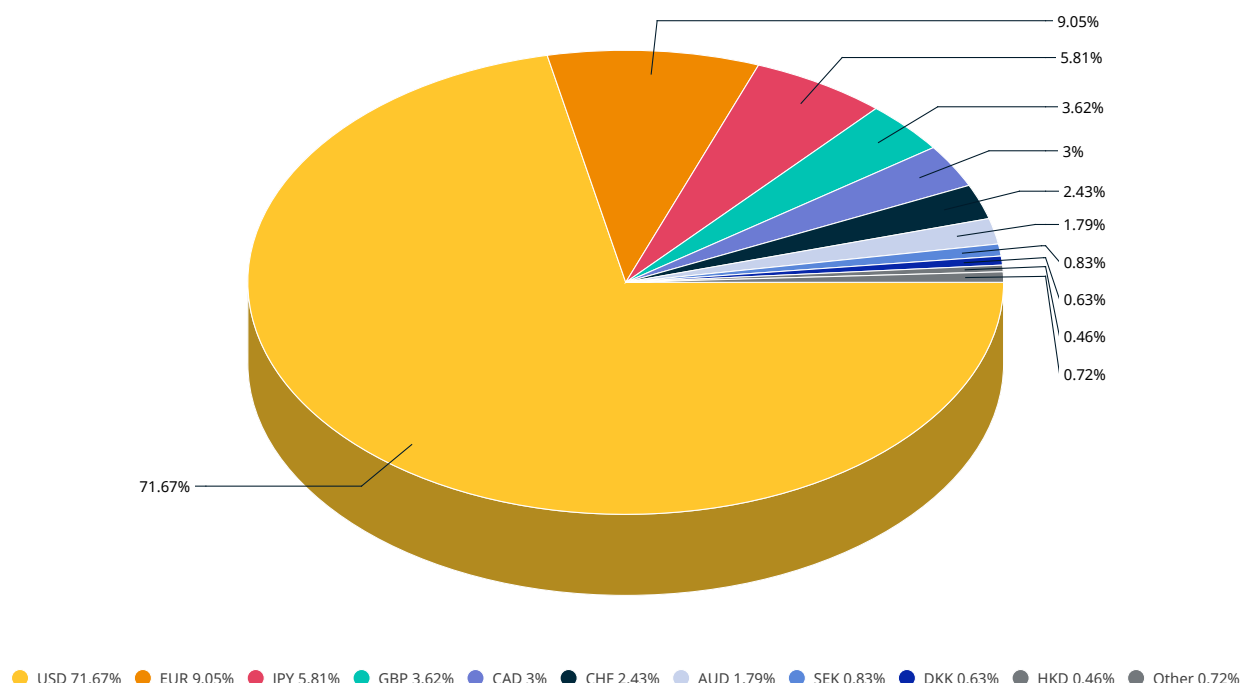
	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1,2}			Since May 31, 2012	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Screened Choice 100% Hedged to EUR	14.16	14.76	14.31	0.94	0.82	0.66	0.86	33.29	2020-02-19–2020-03-23
MSCI World (Local)	14.02	14.62	14.20	1.04	0.92	0.76	0.95	33.09	2020-02-19–2020-03-23
MSCI World (EUR)	14.27	13.79	14.03	0.79	0.89	0.72	0.94	33.76	2020-02-19–2020-03-23

¹ Based on monthly net returns data

² 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.

The MSCI World Screened Choice 100% Hedged to EUR Index was launched on Dec 18, 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.

CURRENCY WEIGHTS (JUN 30, 2025)**ABOUT MSCI**

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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