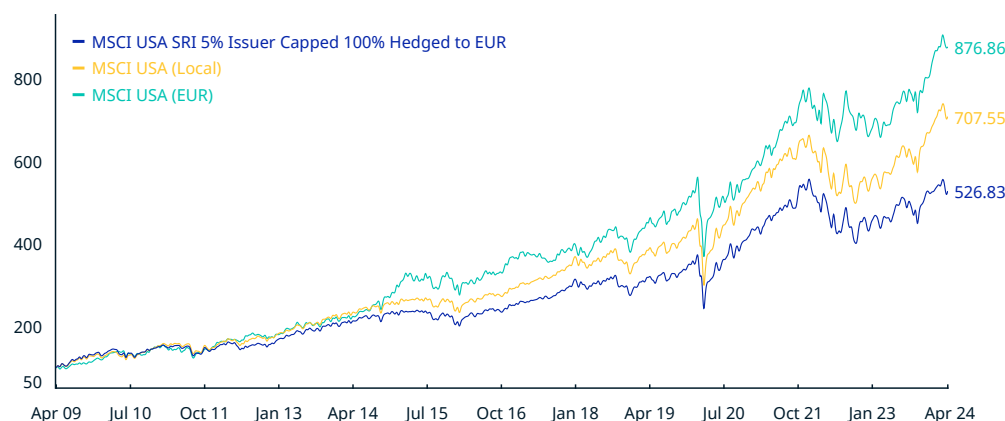


# MSCI USA SRI 5% Issuer Capped 100% Hedged to EUR Index (EUR)

The MSCI USA SRI 5% Issuer Capped 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 USA Index, to the EUR, the "home" currency for the hedged index. The index's exposure to developed market country constituents 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 of the U.S. equity markets. The 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. 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 2009 – APR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA SRI 5% Issuer Capped 100% Hedged to EUR	MSCI USA (Local)	MSCI USA (EUR)
2023	22.03	26.49	22.21
2022	-22.13	-19.85	-14.59
2021	31.34	26.45	36.06
2020	20.72	20.73	10.75
2019	26.16	30.88	33.28
2018	-6.52	-5.04	-0.25
2017	19.99	21.19	6.45
2016	10.89	10.89	14.21
2015	-4.40	0.69	12.16
2014	11.57	12.69	28.33
2013	31.76	31.79	26.10
2012	9.49	15.33	13.56
2011	-1.25	1.36	4.75
2010	10.35	14.77	22.75

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Sep 28, 2007
MSCI USA SRI 5% Issuer Capped 100% Hedged to EUR	-5.08	0.51	13.10	-0.11	4.21	10.38	9.49	7.51
MSCI USA (Local)	-4.15	4.12	22.76	5.72	6.86	12.61	11.73	9.00
MSCI USA (EUR)	-3.19	5.78	26.75	9.22	11.17	13.67	14.67	10.89

## INDEX RISK AND RETURN CHARACTERISTICS (SEP 28, 2007 – APR 30, 2024)

	ANNUALIZED STD DEV (%) <sup>1</sup>			SHARPE RATIO <sup>1, 2</sup>			Since Sep 28, 2007	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA SRI 5% Issuer Capped 100% Hedged to EUR	19.33	19.23	15.74	0.24	0.58	0.65	0.48	54.38	2007-10-09–2009-03-09
MSCI USA (Local)	17.85	18.80	15.46	0.39	0.70	0.79	0.57	55.36	2007-10-09–2009-03-09
MSCI USA (EUR)	15.66	16.68	14.70	0.67	0.82	1.00	0.74	50.23	2007-10-09–2009-03-09

<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

The MSCI USA SRI 5% Issuer Capped 100% Hedged to EUR Index was launched on May 12, 2016. 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.

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