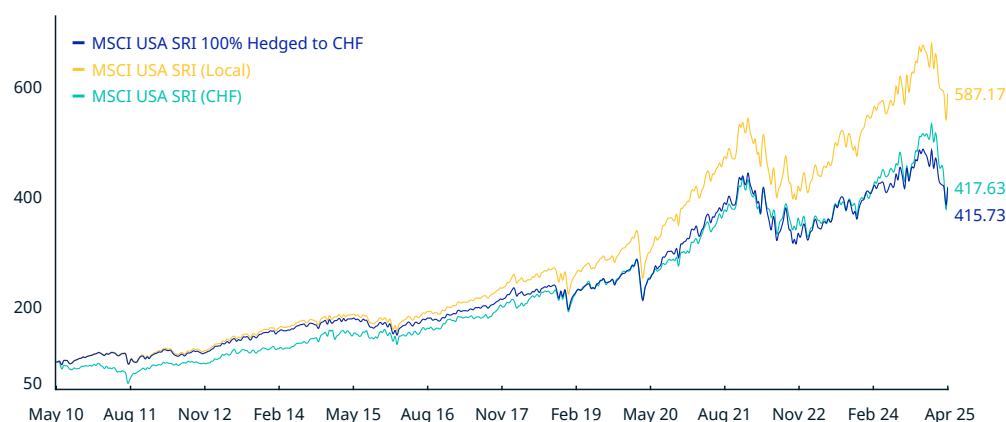


MSCI USA SRI 100% Hedged to CHF Index (CHF)

The MSCI USA SRI 100% Hedged to CHF Index represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI USA Index, to the CHF, the "home" currency for the hedged index. The index is 100% hedged to the CHF by selling the USD forward at the one-month Forward rate. The index 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 (CHF) (MAY 2010 – APR 2025)



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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2010
MSCI USA SRI 100% Hedged to CHF	-1.26	-9.43	2.41	-10.36	4.39	10.54	8.99	10.02
MSCI USA SRI (Local)	-0.98	-8.65	6.92	-9.26	9.03	14.36	12.37	12.59
MSCI USA SRI (CHF)	-8.03	-17.33	-4.20	-17.72	3.14	10.74	10.90	10.05

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2010 – APR 30, 2025)

	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1, 2}			Since May 31, 2010	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA SRI 100% Hedged to CHF	17.34	17.84	16.04	0.28	0.64	0.64	0.73	33.33	2020-02-19–2020-03-23
MSCI USA SRI (Local)	17.47	17.83	16.04	0.53	0.83	0.83	0.89	32.72	2020-02-19–2020-03-23
MSCI USA SRI (CHF)	17.30	16.71	15.59	0.21	0.68	0.76	0.73	38.93	2010-06-02–2011-08-10

¹ Based on monthly net returns data

² Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI USA SRI 100% Hedged to CHF Index was launched on Sep 11, 2015. 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.

ABOUT MSCI

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