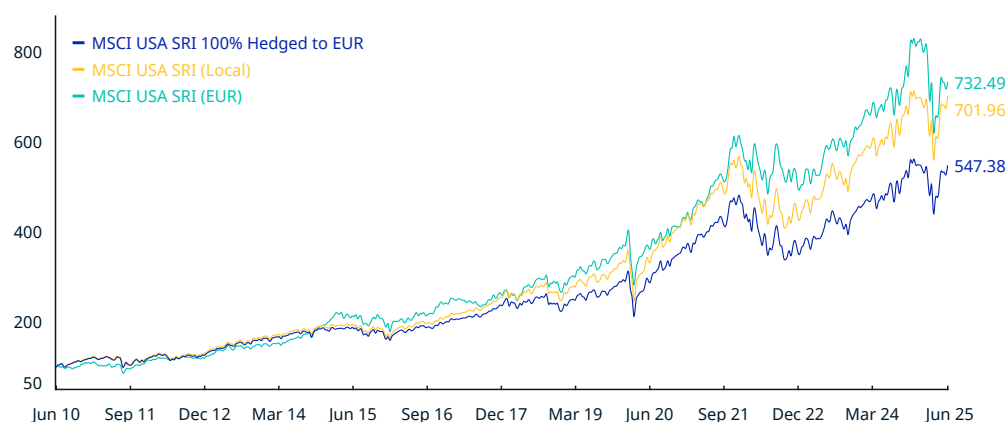


MSCI USA SRI 100% Hedged to EUR Index (EUR)

The MSCI USA SRI 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 USA 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 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) (JUN 2010 – JUN 2025)



INDEX PERFORMANCE – NET RETURNS (%) (JUN 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 EUR	3.84	12.61	12.28	2.96	15.08	13.20	11.52	11.59
MSCI USA SRI (Local)	4.14	13.24	14.21	3.77	17.70	15.58	13.92	13.45
MSCI USA SRI (EUR)	0.71	4.21	4.28	-8.46	13.24	14.57	13.32	13.78

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2010 – JUN 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 May 31, 2010	(%)	Period YYYY-MM-DD
MSCI USA SRI 100% Hedged to EUR	17.39	18.26	16.31	0.74	0.69	0.72	0.78	33.47	2020-02-19–2020-03-23
MSCI USA SRI (Local)	17.42	18.19	16.28	0.87	0.81	0.85	0.89	32.72	2020-02-19–2020-03-23
MSCI USA SRI (EUR)	17.76	17.29	15.88	0.64	0.79	0.84	0.96	32.51	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

The MSCI USA SRI 100% Hedged to EUR 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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