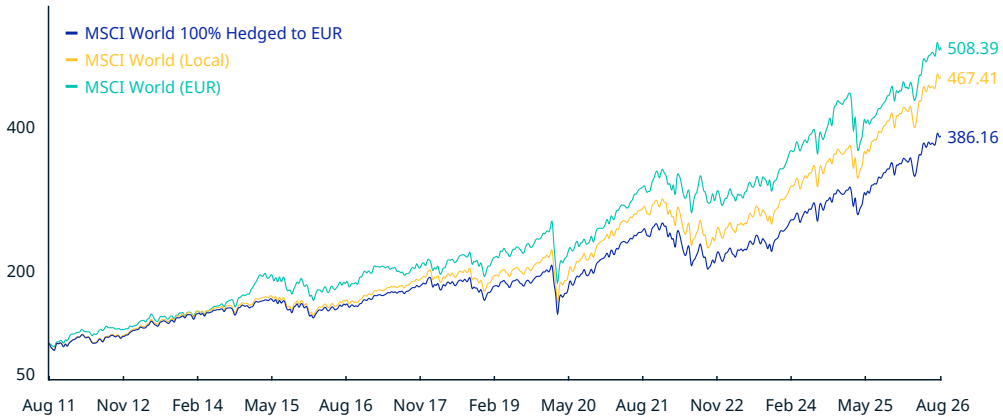
MSCI World 100% Hedged to EUR Index (EUR)

The **MSCI World 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 Index, to the Euro, 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* and its local performance is calculated in different currencies.

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

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (EUR) (AUG 2011 – AUG 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World 100% Hedged to EUR	MSCI World (Local)	MSCI World (EUR)
2025	15.20	16.87	5.35
2024	18.20	19.33	24.81
2023	18.98	21.11	17.64
2022	-19.20	-17.40	-14.19
2021	21.55	22.45	29.26
2020	10.09	11.67	4.64
2019	22.15	24.86	27.49
2018	-11.11	-9.13	-5.92
2017	14.63	16.27	5.50
2016	5.59	6.77	8.47
2015	-0.19	0.15	8.34
2014	7.37	7.71	17.21
2013	25.47	26.25	18.74
2012	12.00	13.07	11.44

INDEX PERFORMANCE — PRICE RETURNS (%) (AUG 31, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Jan 31, 2001
MSCI World 100% Hedged to EUR	2.18	2.01	17.59	11.16	16.57	8.50	9.69	4.43
MSCI World (Local)	2.30	2.32	19.42	12.31	18.15	10.20	11.43	5.31
MSCI World (EUR)	1.50	2.59	19.83	13.37	15.84	9.95	10.73	4.64

INDEX RISK AND RETURN CHARACTERISTICS (JAN 31, 2001 – AUG 31, 2026)

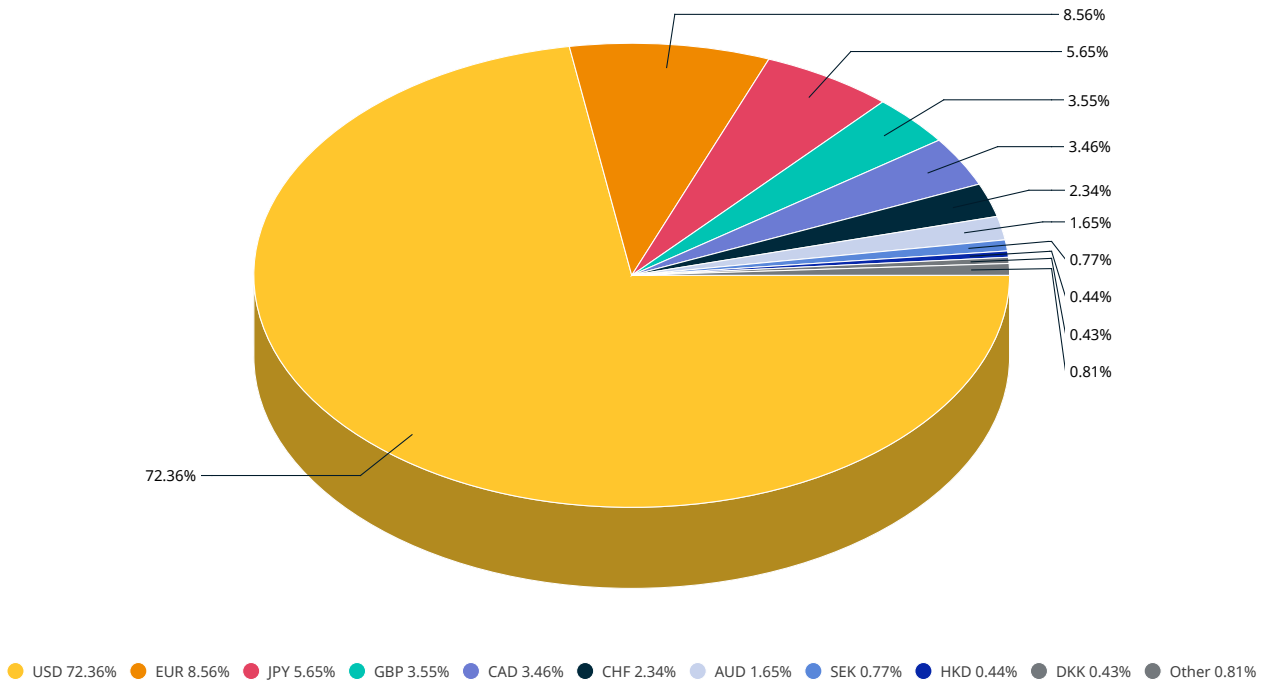
	ANNUALIZED STD DEV (%) [1]			SHARPE RATIO [1,2]				MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Jan 31, 2001	(%)	Period YYYY-MM-DD
MSCI World 100% Hedged to EUR	11.32	14.08	13.93	1.17	0.51	0.68	0.28	56.93	2007-07-13—2009-03-09
MSCI World (Local)	11.37	14.03	13.91	1.29	0.62	0.80	0.34	56.28	2007-07-13—2009-03-09
MSCI World (EUR)	11.59	13.33	13.47	1.09	0.63	0.77	0.29	59.51	2001-05-22—2009-03-09

[1] Based on monthly price 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.

CURRENCY WEIGHTS (AUG 31, 2026)



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