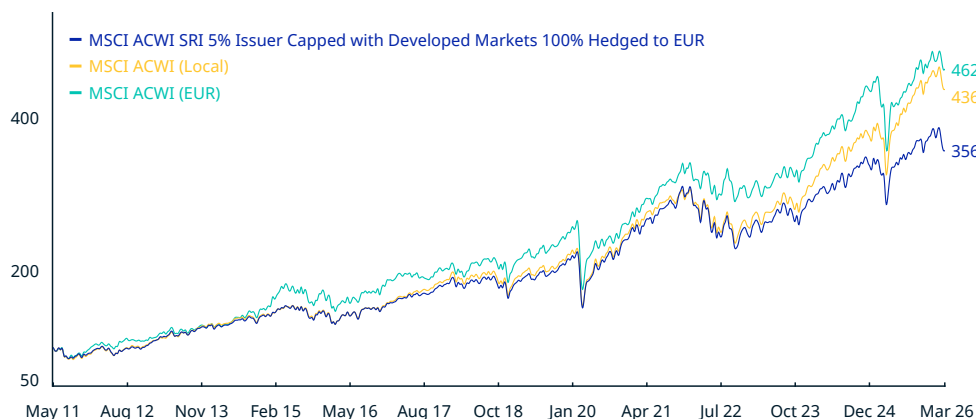


MSCI ACWI SRI 5% Issuer Capped with Developed Markets 100% Hedged to EUR Index (EUR)

The MSCI ACWI SRI 5% Issuer Capped with Developed Markets 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 ACWI 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 across 23 Developed Markets (DM) countries and 24 Emerging Markets (EM) countries*. 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) (MAY 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI SRI 5% Issuer Capped with Developed Markets 100% Hedged to EUR	MSCI ACWI (Local)	MSCI ACWI (EUR)
2025	10.09	19.71	7.86
2024	14.66	20.21	25.33
2023	20.22	21.61	18.06
2022	-20.63	-15.98	-13.01
2021	25.13	20.90	27.54
2020	14.72	14.21	6.65
2019	25.37	26.24	28.93
2018	-7.10	-7.69	-4.85
2017	17.31	19.77	8.89
2016	8.84	9.04	11.09
2015	1.18	1.27	8.76
2014	9.93	9.32	18.61
2013	25.26	25.52	17.49
2012	12.96	15.87	14.35

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

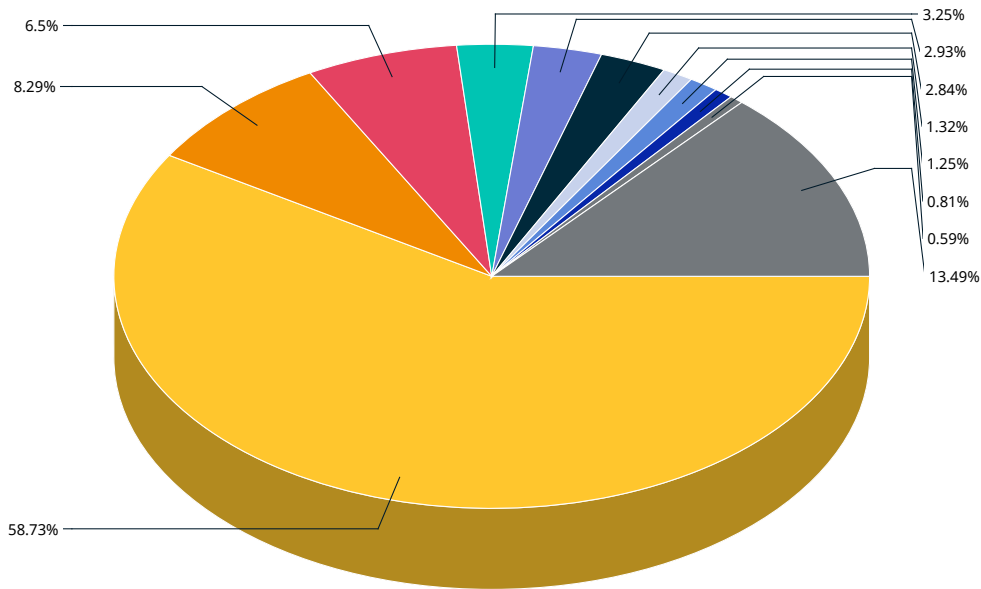
	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2011
MSCI ACWI SRI 5% Issuer Capped with Developed Markets 100% Hedged to EUR	-7.58	-3.73	11.05	-3.73	10.54	6.59	9.57	8.94
MSCI ACWI (Local)	-6.27	-2.57	19.19	-2.57	16.79	10.35	11.82	10.43
MSCI ACWI (EUR)	-4.89	-1.33	12.51	-1.33	14.32	9.92	11.21	10.87

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – MAR 31, 2026)

	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1,2}			Since May 31, 2011	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI SRI 5% Issuer Capped with Developed Markets 100% Hedged to EUR	11.50	14.27	13.52	0.67	0.39	0.70	0.70	32.25	2020-02-19–2020-03-23
MSCI ACWI (Local)	10.62	13.06	13.24	1.25	0.69	0.86	0.80	32.44	2020-02-19–2020-03-23
MSCI ACWI (EUR)	10.73	12.48	12.82	1.03	0.68	0.84	0.86	33.43	2020-02-19–2020-03-23

* 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. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Kuwait, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

CURRENCY WEIGHTS (MAR 31, 2026)



● USD 58.73% ● EUR 8.29% ● JPY 6.5% ● CAD 3.25% ● GBP 2.93% ● CHF 2.84% ● AUD 1.32% ● DKK 1.25% ● SEK 0.81% ● HKD 0.59% ● Other 13.49%

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

