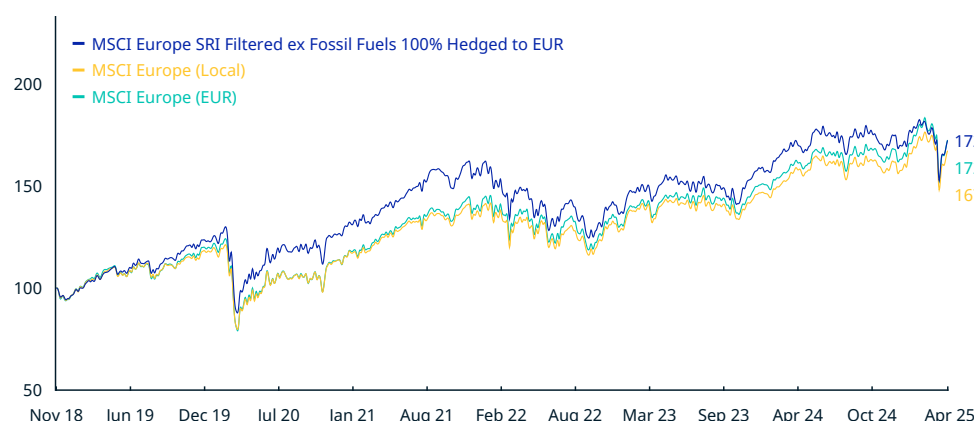


# MSCI Europe SRI Filtered ex Fossil Fuels 100% Hedged to EUR Index (EUR)

The MSCI Europe SRI Filtered ex Fossil Fuels 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 Europe Index, to the EUR, 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 15 Developed Markets (DM) countries\*. 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 their values or have exposure to key fossil fuel-related business activities. Constituent selection is based on research provided by MSCI ESG Research. The Index is free float-adjusted market capitalization weighted and applies a 5% capping on issuer weights.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2018 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe SRI Filtered ex Fossil Fuels 100% Hedged to EUR	MSCI Europe (Local)	MSCI Europe (EUR)
2024	7.23	7.75	8.59
2023	16.25	14.30	15.83
2022	-15.36	-8.54	-9.49
2021	24.60	22.61	25.13
2020	5.56	-2.21	-3.32
2019	29.33	23.75	26.05

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2018
MSCI Europe SRI Filtered ex Fossil Fuels 100% Hedged to EUR	0.54	-3.80	1.74	1.04	5.76	9.84	na	8.82
MSCI Europe (Local)	-0.64	-1.25	5.83	5.55	8.17	11.57	na	8.32
MSCI Europe (EUR)	-0.82	-1.34	6.94	5.04	8.31	11.98	na	8.84

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2018 – APR 30, 2025)

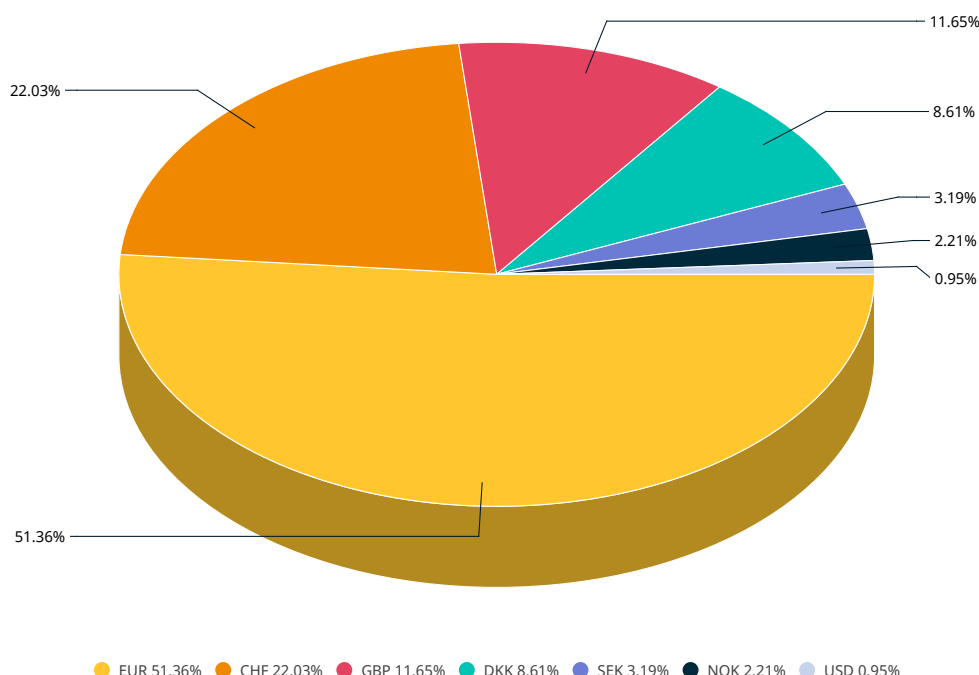
	ANNUALIZED STD DEV (%) <sup>1</sup>			SHARPE RATIO <sup>1, 2</sup>			Since Nov 30, 2018	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe SRI Filtered ex Fossil Fuels 100% Hedged to EUR	13.68	13.90	na	0.29	0.65	na	0.60	31.98	2020-02-19–2020-03-18
MSCI Europe (Local)	12.82	13.10	na	0.48	0.80	na	0.57	33.45	2020-02-19–2020-03-18
MSCI Europe (EUR)	13.49	13.54	na	0.47	0.81	na	0.58	35.25	2020-02-19–2020-03-18

<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 to that date

\*DM countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe SRI Filtered ex Fossil Fuels 100% Hedged to EUR Index was launched on Nov 03, 2021. 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.

**CURRENCY WEIGHTS ( APR 30, 2025 )****ABOUT MSCI**

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