

MSCI Switzerland ESG Universal Select Top 20 Index (CHF)

The MSCI Switzerland ESG Universal Select Top 20 Index is based on the MSCI Switzerland Index, its parent index, and includes large and mid-cap securities of the Switzerland equity markets. The index is designed to represent the performance of 20 stocks from MSCI Switzerland Index, that are selected based on their 3-month Annualized Traded Value (ATV), and based on the MSCI ESG Screened Indexes and the MSCI ESG Universal Indexes methodologies. Securities are weighted as per the MSCI ESG Universal Indexes methodology, and the top 20 securities based on weight are selected as final constituents of the index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2012 – MAY 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI Switzerland ESG Universal Select Top 20 | MSCI Switzerland |
|------|--|------------------|
| 2023 | 11.58 | 5.26 |
| 2022 | -15.78 | -17.06 |
| 2021 | 22.74 | 22.97 |
| 2020 | 4.16 | 1.91 |
| 2019 | 30.58 | 29.98 |
| 2018 | -8.33 | -8.03 |
| 2017 | 16.79 | 17.47 |
| 2016 | -1.77 | -3.42 |
| 2015 | 1.72 | 1.18 |
| 2014 | 13.06 | 11.63 |
| 2013 | 30.06 | 23.01 |

INDEX PERFORMANCE – NET RETURNS (%) (MAY 31, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|--|------|------|-------|-------|------------|------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Switzerland ESG Universal Select Top 20 | 7.41 | 8.04 | 17.45 | 12.28 | 5.98 | 8.48 | 7.02 | 10.54 | |
| MSCI Switzerland | 6.32 | 6.90 | 7.36 | 9.04 | 2.40 | 5.81 | 5.39 | 8.35 | |

FUNDAMENTALS (MAY 31, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.94 | 17.90 | 17.27 | 3.46 |
| 3.00 | 18.21 | 17.23 | 3.73 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAY 31, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN | |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI Switzerland ESG Universal Select Top 20 | 0.98 | 2.28 | 8.75 | 13.36 | 12.35 | 12.04 | 0.47 | 0.73 | 0.66 | 0.94 | 25.86 | 2020-02-19–2020-03-23 |
| MSCI Switzerland | 1.00 | 0.00 | 2.18 | 13.16 | 12.64 | 12.17 | 0.21 | 0.51 | 0.52 | 0.77 | 26.35 | 2020-02-19–2020-03-23 |

¹ Last 12 months

² Based on monthly net returns data

³ Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Switzerland ESG Universal Select Top 20 Index (CHF)

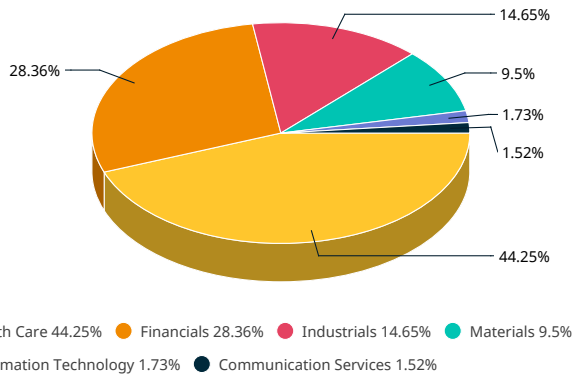
INDEX CHARACTERISTICS

| | MSCI Switzerland ESG Universal Select Top 20 | MSCI Switzerland |
|-------------------------------|--|------------------|
| Number of Constituents | 20 | 45 |
| | Weight (%) | |
| Largest | 22.47 | 17.53 |
| Smallest | 1.31 | 0.14 |
| Average | 5.00 | 2.22 |
| Median | 3.13 | 0.89 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------------|----------------------|-------------|
| NOVARTIS | 22.47 | 13.12 | Health Care |
| UBS GROUP | 11.03 | 6.44 | Financials |
| ROCHE HOLDING GENUSS | 9.55 | 11.15 | Health Care |
| ABB LTD | 9.30 | 5.43 | Industrials |
| ZURICH INSURANCE GROUP | 8.16 | 4.76 | Financials |
| SIKA | 4.90 | 2.86 | Materials |
| ALCON | 4.72 | 2.76 | Health Care |
| GIVAUDAN | 4.60 | 2.69 | Materials |
| LONZA GROUP | 4.26 | 2.49 | Health Care |
| SWISS RE | 4.07 | 2.38 | Financials |
| Total | 83.07 | 54.08 | |

SECTOR WEIGHTS



The MSCI Switzerland ESG Universal Select Top 20 Index was launched on Mar 24, 2022. 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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