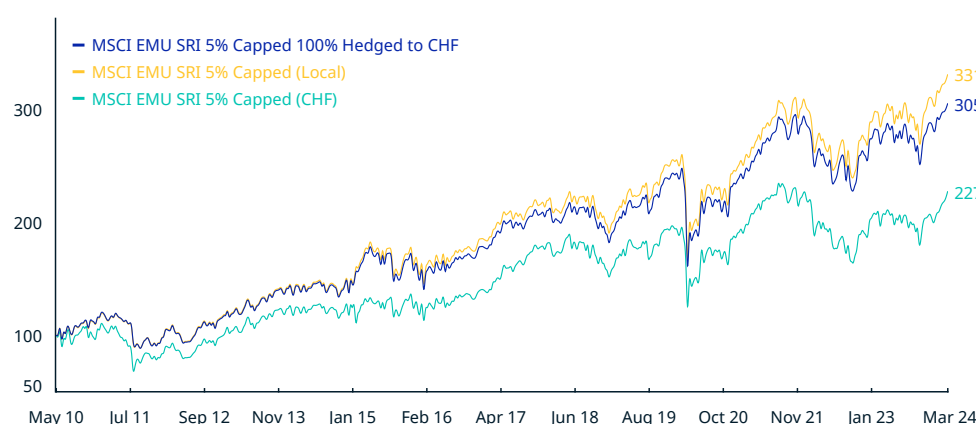


MSCI EMU SRI 5% Capped 100% Hedged to CHF Index (CHF)

The **MSCI EMU SRI 5% Capped 100% Hedged to CHF Index** represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI EMU SRI Index, to the CHF, the "home" currency for the hedged index. The index is 100% hedged to the CHF by selling the EUR forward at the one-month Forward rate. 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. The index is a capped version that limits company concentration by constraining the maximum weight of a company to 5%.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2010 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU SRI 5% Capped 100% Hedged to CHF	MSCI EMU SRI 5% Capped (Local)	MSCI EMU SRI 5% Capped (CHF)
2023	13.04	15.69	8.94
2022	-13.49	-13.24	-17.27
2021	22.43	22.73	17.66
2020	-1.13	-1.16	-1.71
2019	29.99	30.28	25.68
2018	-8.82	-8.47	-11.84
2017	14.20	14.60	25.10
2016	9.37	10.02	8.47
2015	11.76	14.17	3.26
2014	2.30	2.57	0.63
2013	23.94	23.88	25.79
2012	21.71	22.13	21.42
2011	-14.99	-14.13	-16.64

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2010
MSCI EMU SRI 5% Capped 100% Hedged to CHF	2.70	6.67	8.57	6.67	5.90	7.91	7.90	8.40
MSCI EMU SRI 5% Capped (Local)	2.86	7.20	11.28	7.20	7.08	8.66	8.68	9.04
MSCI EMU SRI 5% Capped (CHF)	5.00	12.16	9.09	12.16	2.63	5.69	6.28	6.12

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2010 – MAR 29, 2024)

	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1,2}			Since May 31, 2010	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU SRI 5% Capped 100% Hedged to CHF	15.78	18.14	15.63	0.42	0.52	0.59	0.62	36.89	2020-02-19–2020-03-18
MSCI EMU SRI 5% Capped (Local)	15.92	18.18	15.67	0.49	0.55	0.64	0.66	37.14	2020-02-19–2020-03-18
MSCI EMU SRI 5% Capped (CHF)	16.57	19.42	16.91	0.22	0.39	0.47	0.45	40.34	2011-02-16–2011-08-10

¹ Based on monthly net returns data

² Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date

* Developed Market countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU SRI 5% Capped 100% Hedged to CHF 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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