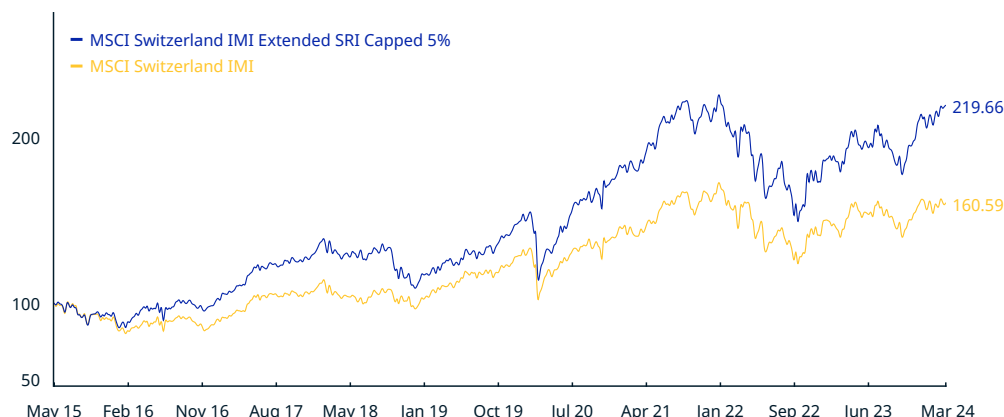


MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index (USD)

The MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index captures large, mid and small-cap stocks of the Swiss equity markets. The Index is a benchmark for investors seeking exposure to Swiss companies with strong sustainability profiles while avoiding products whose social or environmental impact is considered to be negative by values investors. The index is a capped version of the MSCI Switzerland IMI Extended SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2015 – MAR 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI Switzerland IMI Extended SRI Capped 5% | MSCI Switzerland IMI |
|------|---|----------------------|
| 2023 | 23.44 | 15.73 |
| 2022 | -23.09 | -18.65 |
| 2021 | 24.51 | 19.21 |
| 2020 | 21.94 | 12.58 |
| 2019 | 34.96 | 32.26 |
| 2018 | -16.34 | -10.63 |
| 2017 | 31.38 | 24.07 |
| 2016 | 6.64 | -3.92 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 29, 2015 | FUNDAMENTALS (MAR 29, 2024) | | | |
|---|------|-------|-------|-------|------------|-------|-------|------|--------------------|-----------------------------|-------|---------|------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | | Div Yld (%) | P/E | P/E Fwd | P/BV |
| MSCI Switzerland IMI Extended SRI Capped 5% | 2.50 | 2.51 | 13.83 | 2.51 | 5.82 | 12.56 | na | 9.31 | | 2.78 | 20.47 | 19.42 | 3.22 |
| MSCI Switzerland IMI | 1.30 | -1.31 | 6.83 | -1.31 | 4.05 | 7.89 | na | 5.50 | | 2.91 | 17.96 | 17.53 | 3.45 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – MAR 29, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 29, 2015 | MAXIMUM DRAWDOWN | |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI Switzerland IMI Extended SRI Capped 5% | 1.06 | 4.83 | 40.05 | 19.14 | 17.96 | na | 0.25 | 0.64 | na | 0.54 | 34.07 | 2021-12-29–2022-10-13 |
| MSCI Switzerland IMI | 1.00 | 0.00 | 1.95 | 17.28 | 15.93 | na | 0.16 | 0.43 | na | 0.33 | 28.72 | 2021-12-29–2022-10-13 |

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index (USD)

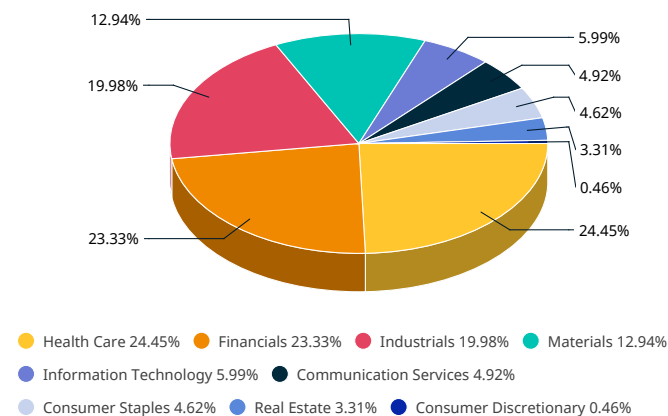
INDEX CHARACTERISTICS

| | MSCI Switzerland IMI Extended SRI Capped 5% | MSCI Switzerland IMI |
|-----------------------------------|---|-------------------------|
| Number of Constituents | 40 | 120 |
| | Weight (%) | |
| Largest | 5.68 | 16.67 |
| Smallest | 0.04 | 0.01 |
| Average | 2.50 | 0.83 |
| Median | 1.53 | 0.14 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|------------------|----------------------------|-------------|
| HOLCIM | 5.68 | 2.78 | Materials |
| LONZA GROUP | 5.63 | 2.62 | Health Care |
| SWISS RE | 5.51 | 2.28 | Financials |
| UBS GROUP | 5.39 | 5.95 | Financials |
| ZURICH INSURANCE GROUP | 5.25 | 4.64 | Financials |
| GIVAUDAN | 5.16 | 2.42 | Materials |
| ABB LTD | 4.98 | 4.37 | Industrials |
| SWISSCOM | 4.92 | 0.93 | Comm Svcs |
| STRAUMANN HOLDING | 4.73 | 1.05 | Health Care |
| NOVARTIS | 4.64 | 11.68 | Health Care |
| Total | 51.87 | 38.71 | |

SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index was launched on May 15, 2017. 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.

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