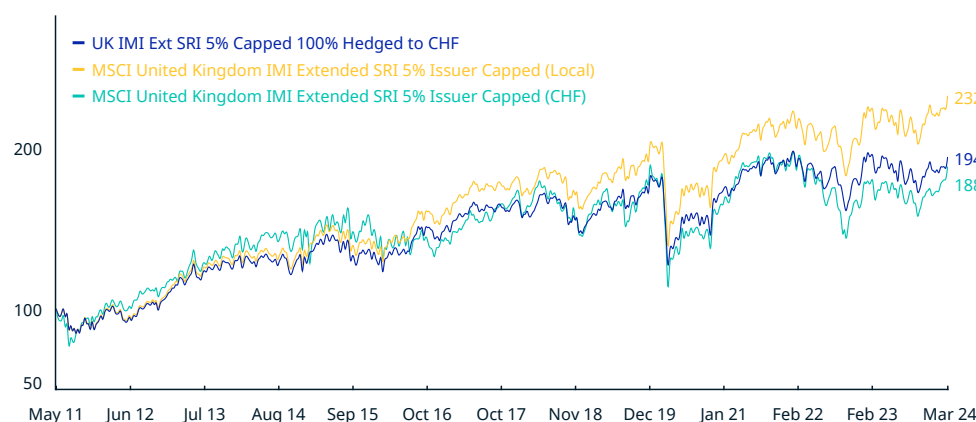


MSCI UK IMI Extended SRI 5% Capped 100% Hedged to CHF Index (CHF)

The MSCI UK IMI Extended 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 UK IMI Extended SRI Index, to the CHF, the "home" currency for the hedged index. The index is 100% hedged to the CHF by selling the GBP forward at the one-month Forward rate. The Index is a benchmark for investors seeking exposure to UK 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 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 2011 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	UK IMI Ext SRI 5% Capped 100% Hedged to CHF	MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (Local)	MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (CHF)
2023	6.76	10.81	6.82
2022	-8.53	-7.18	-16.29
2021	13.96	14.89	17.34
2020	-4.56	-4.55	-10.10
2019	21.80	23.34	26.02
2018	-11.46	-10.12	-14.40
2017	11.49	13.06	18.68
2016	10.69	12.84	-3.95
2015	3.44	5.22	0.20
2014	0.11	0.99	6.23
2013	23.66	24.70	23.45
2012	15.62	16.59	19.37

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2011
UK IMI Ext SRI 5% Capped 100% Hedged to CHF	4.00	1.67	3.06	1.67	2.73	3.78	4.22	5.32
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (Local)	4.22	2.57	7.20	2.57	5.05	5.43	5.83	6.80
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (CHF)	6.46	8.77	7.98	8.77	0.52	2.69	3.13	5.07

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – MAR 29, 2024)

	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
UK IMI Ext SRI 5% Capped 100% Hedged to CHF	13.30	15.36	12.87	0.24	0.33	0.42	0.49	31.42	2019-12-27–2020-03-23
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (Local)	13.43	15.49	12.94	0.41	0.43	0.53	0.60	33.36	2019-12-27–2020-03-23
MSCI United Kingdom IMI Extended SRI 5% Issuer Capped (CHF)	15.86	18.76	16.48	0.09	0.24	0.29	0.41	42.15	2019-12-16–2020-03-23

¹ Based on monthly net returns data

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

The MSCI UK IMI Extended 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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