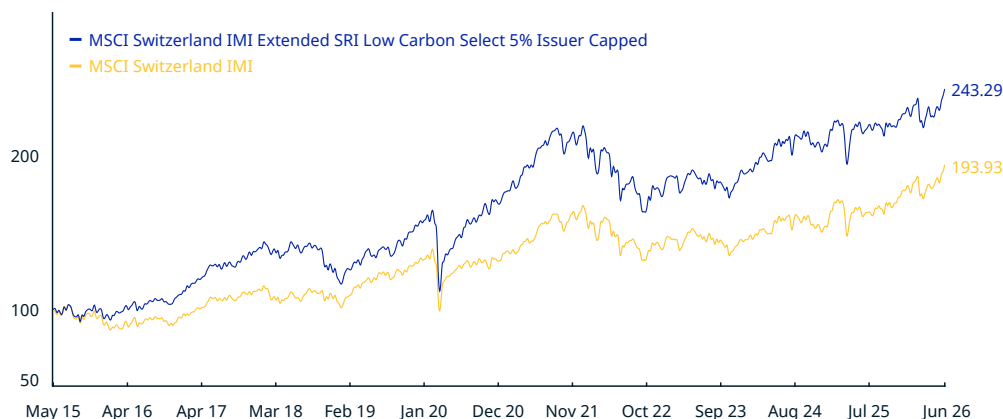


MSCI Switzerland IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (CHF)

The MSCI Switzerland IMI Extended SRI Low Carbon Select 5% Issuer Capped Index captures large, mid and small-cap stocks of the Swiss equity markets. The index is designed to represent the performance of companies that have lower carbon exposure than that of the broad market and have high Environmental, Social and Governance (ESG) performance. Further, the Index also aims to avoid concentration by capping issuers within the Index to a maximum weight of 5% in accordance with the MSCI Capped Indexes methodology. 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 (CHF) (MAY 2015 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI Switzerland IMI
2025	10.88	16.52
2024	8.05	5.23
2023	9.97	5.28
2022	-20.98	-17.39
2021	25.77	22.88
2020	11.15	2.77
2019	33.22	29.92
2018	-15.96	-9.59
2017	26.95	18.96
2016	8.70	-2.45

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2015
					3 Yr	5 Yr	10 Yr	Since May 29, 2015	
MSCI Switzerland IMI Extended SRI Low Carbon Select 5% Issuer Capped	4.89	10.72	12.74	6.83	9.52	3.40	9.11	8.34	
MSCI Switzerland IMI	4.56	12.09	19.99	8.95	9.42	4.54	7.81	6.15	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.59	22.17	19.36	3.31
2.68	20.82	18.68	4.02

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – JUN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 2015 (%)	MAXIMUM DRAWDOWN Period YYYY-MM-DD	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Switzerland IMI Extended SRI Low Carbon Select 5% Issuer Capped	0.97	4.89	22.60	11.13	12.77	12.67	0.81	0.29	0.77	0.71	30.11	2020-02-19–2020-03-23
MSCI Switzerland IMI	1.00	0.00	2.83	11.56	12.49	11.70	0.77	0.38	0.72	0.58	26.68	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 IMI Extended SRI Low Carbon Select 5% Issuer Capped Index (CHF)

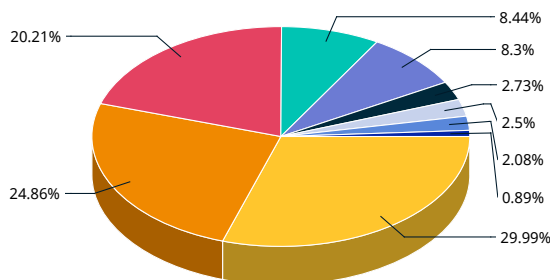
INDEX CHARACTERISTICS

	MSCI Switzerland IMI Extended SRI Low Carbon Select 5% Issuer Capped	MSCI Switzerland IMI
Number of Constituents	64	109
Weight (%)		
Largest	5.22	13.08
Smallest	0.08	0.01
Average	1.56	0.92
Median	0.67	0.14

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
UBS GROUP	5.22	7.12	Financials
ABB LTD	5.17	7.68	Industrials
NOVARTIS	5.00	12.97	Health Care
GALDERMA GROUP	4.94	1.90	Health Care
ZURICH INSURANCE GROUP	4.92	5.01	Financials
NESTLE	4.89	11.98	Cons Staples
SWISS RE	4.83	2.15	Financials
ROCHE HOLDING PART	4.75	13.08	Health Care
GIVAUDAN	4.60	1.77	Materials
SANDOZ GROUP	4.45	1.71	Health Care
Total	48.77	65.36	

SECTOR WEIGHTS



- Health Care 29.99%
- Financials 24.86%
- Industrials 20.21%
- Consumer Staples 8.44%
- Materials 8.3%
- Communication Services 2.73%
- Real Estate 2.5%
- Information Technology 2.08%
- Consumer Discretionary 0.89%

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 Low Carbon Select 5% Issuer Capped Index was launched on Nov 11, 2020. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

