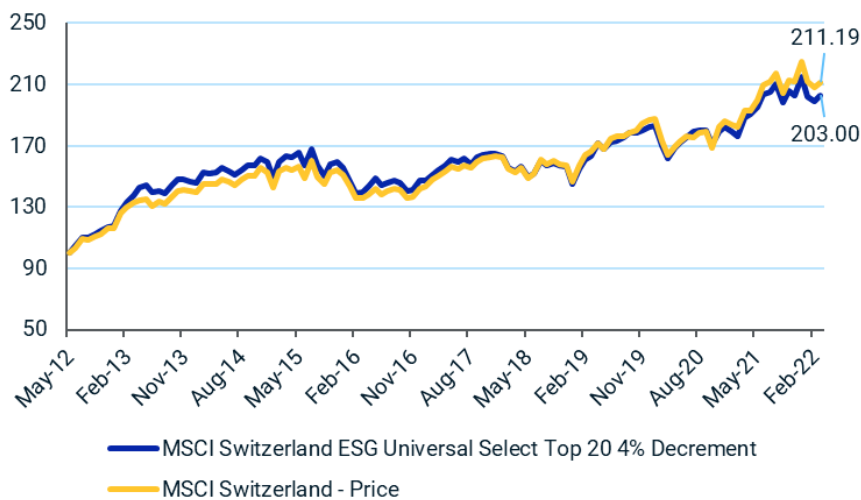


# MSCI Switzerland ESG Universal Select Top 20 4% Decrement Index (CHF)

The MSCI Switzerland ESG Universal Select Top 20 4% Decrement Index is based on the MSCI Switzerland ESG Universal Select Top 20 Index, its parent index and includes large and mid-cap securities of the Switzerland equity markets. The index is designed to represent performance of 20 stocks from MSCI Switzerland Index, that are selected and weighted based on the MSCI ESG Screened Indexes and the MSCI ESG Universal Indexes methodologies. The MSCI Switzerland ESG Universal Select Top 20 4% Decrement Index is constructed by applying a constant markdown ('synthetic dividend') on the MSCI Switzerland ESG Universal Select Top 20 Index levels on a daily basis, expressed as a percentage of performance.

## Cumulative index performance

CHF RETURNS MAY 2012 – MAR 2022



## Annual performance (%)

YEAR	MSCI Switzerland ESG Universal Select Top 20 4% Decrement	MSCI Switzerland - Price
2021	14.61	14.97
2020	-15.53	-16.07
2019	12.48	10.79
2018	-10.18	-12.62
2017	4.67	7.25
2016	5.14	14.25
2015	-2.19	-5.88
2014	-4.34	-3.06
2013	18.22	14.06

## Index performance

CHF RETURNS (%) MARCH 31, 2022

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2012
MSCI Switzerland ESG Universal Select Top 20 4% Decrement	1.25	0.74	12.05	0.74	0.95	0.07	na	2.63
MSCI Switzerland - Price	1.32	3.50	14.36	3.50	0.88	0.20	na	3.22

## Index risk and return characteristics

MARCH 31, 2022

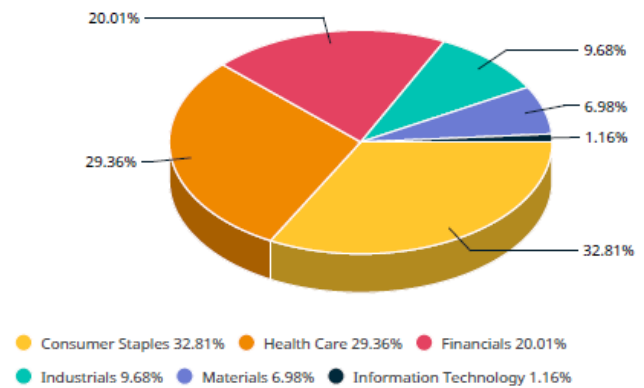
INDEX	ANNUALIZED STANDARD DEVIATION (%)			
	3 Years	5 Years	10 Years	Since May 31, 2012
MSCI Switzerland ESG Universal Select Top 20 4% Decrement	13.77	12.39	na	11.43
MSCI Switzerland - Price	15.40	13.62	na	12.04

The MSCI Switzerland ESG Universal Select Top 20 4% Decrement Index was launched on Mar 24, 2022. Data prior to the launch date is back-tested data (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.

## MSCI Switzerland ESG Universal Select Top 20 Index Top 10 constituents

	Sector	Index Wt. (%)
NESTLE	Cons Staples	32.81
ROCHE HOLDING GENUSS	Health Care	12.48
NOVARTIS	Health Care	8.63
ZURICH INSURANCE GROUP	Financials	6.66
UBS GROUP	Financials	6.19
LONZA GROUP	Health Care	4.85
ABB LTD	Industrials	4.80
GIVAUDAN	Materials	3.43
SWISS RE	Financials	2.58
SIKA	Materials	2.11
Total		84.55

## Sector Weights



## Index methodology

The MSCI Switzerland ESG Universal Select Top 20 4% Decrement Index is constructed from MSCI Switzerland ESG Universal Select Top 20 Index, its parent index. The index is designed to represent performance of 40 stocks from MSCI France Index, that are selected and weighted based on the MSCI ESG Screened Indexes and the MSCI ESG Universal Indexes methodologies. The MSCI Switzerland ESG Universal Select Top 20 4% Decrement Index is constructed by applying a constant markdown ('synthetic dividend') on the MSCI Switzerland ESG Universal Select Top 20 Index levels on a daily basis, expressed as a percentage of performance. The index is rebalanced on a Semi-annual basis. The rebalancing is generally effective as of the close of the last business day of May and November, coinciding with the regularly scheduled MSCI Index Reviews.

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