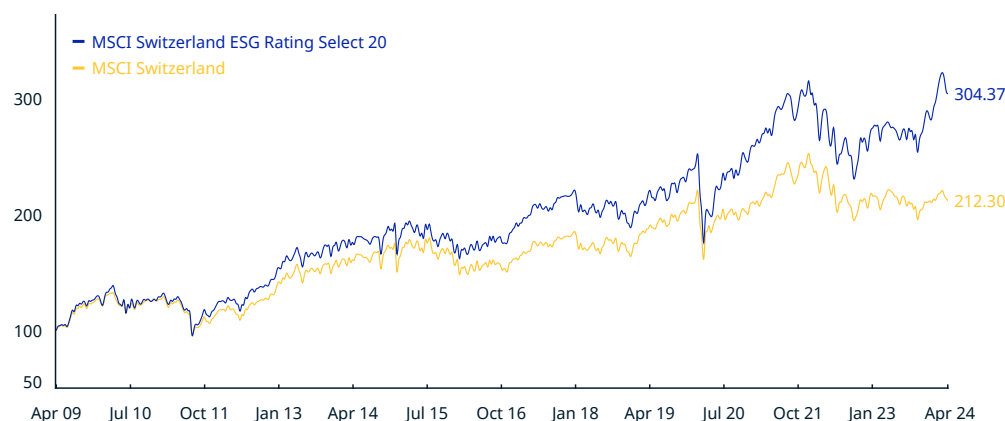


MSCI Switzerland ESG Rating Select 20 Index (CHF)

The MSCI Switzerland ESG Rating Select 20 Index is based on its parent index, MSCI Switzerland index, which includes large and mid-cap securities of the Switzerland market. The index aims to represent the performance of a selection of securities from the corresponding Parent Index, that have a relatively large free-float adjusted market capitalization as well as high Environmental, Social and Governance (ESG) scores relative to their peers. The index excludes companies that are associated with business that have high negative social impact as well as those with a high negative environmental impact. The indexes are further diversified by capping issuers, to avoid concentration.

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (CHF) (APR 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland ESG Rating Select 20	MSCI Switzerland
2023	13.49	3.11
2022	-19.15	-18.57
2021	23.79	20.76
2020	7.01	-0.25
2019	25.72	27.16
2018	-13.22	-10.12
2017	17.53	14.86
2016	2.79	-5.93
2015	-3.46	-1.12
2014	7.54	9.12
2013	21.07	20.31
2012	19.59	14.83
2011	-3.49	-8.77
2010	-2.59	-0.96

INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 27, 2009
					3 Yr	5 Yr	10 Yr		
MSCI Switzerland ESG Rating Select 20	-5.62	4.28	9.70	5.61	3.84	6.69	5.64	8.68	
MSCI Switzerland	-3.83	-0.79	-3.09	0.80	-0.47	2.10	2.76	5.86	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.64	17.02	18.51	2.65
3.15	17.29	16.33	3.52

INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – APR 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland ESG Rating Select 20	1.03	4.17	40.12	15.35	14.62	12.89	0.30	0.52	0.52	0.74	33.95	2010-04-15–2011-08-10
MSCI Switzerland	1.00	0.00	2.18	12.76	12.32	11.93	-0.01	0.24	0.32	0.57	31.38	2010-04-15–2011-08-10

¹ Last 12 months

² Based on monthly price returns data

³ Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Switzerland ESG Rating Select 20 Index (CHF)

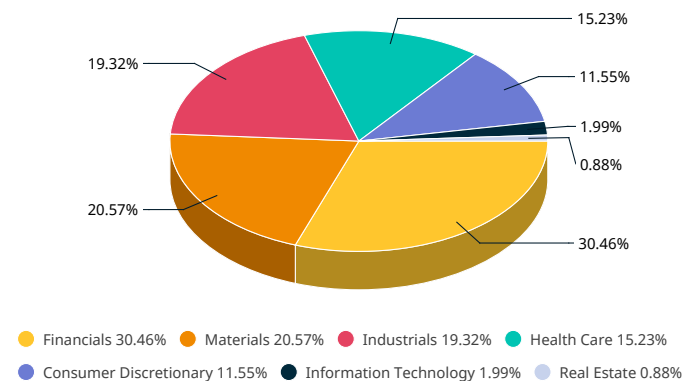
INDEX CHARACTERISTICS

	MSCI Switzerland ESG Rating Select 20	MSCI Switzerland
Number of Constituents	20	45
	Weight (%)	
Largest	13.41	17.93
Smallest	0.70	0.15
Average	5.00	2.22
Median	3.64	0.89

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
UBS GROUP	13.41	5.82	Financials
ABB LTD	12.06	5.23	Industrials
FIN RICHEMONT NAMEN A	11.55	5.01	Cons Discr
ZURICH INSURANCE GROUP	10.92	4.74	Financials
HOLCIM	6.76	2.93	Materials
SIKA	6.74	2.92	Materials
LONZA GROUP	6.39	2.77	Health Care
GIVAUDAN	6.12	2.65	Materials
ALCON	5.97	2.59	Health Care
SWISS RE	5.06	2.19	Financials
Total	84.99	36.85	

SECTOR WEIGHTS



The MSCI Switzerland ESG Rating Select 20 Index was launched on Jan 31, 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 is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.