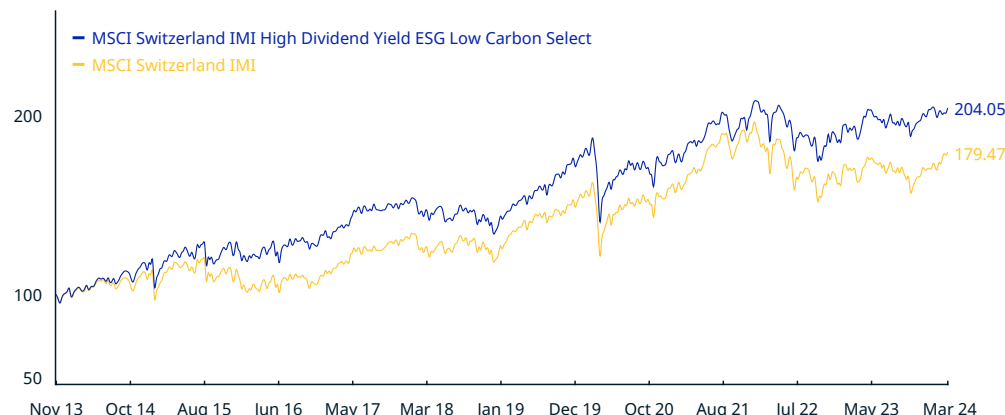


MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select Index (CHF)

The MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select Index is based on MSCI Switzerland IMI Index, its parent index, which includes large, mid and small cap stocks of the Swiss equity markets. The Index is designed to represent the performance of a strategy that seeks high Dividend Yield and systematic integration of environmental, social and governance (ESG) norms.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select	MSCI Switzerland IMI
2023	7.87	5.28
2022	-10.56	-17.39
2021	16.53	22.88
2020	0.49	2.77
2019	31.38	29.92
2018	-11.15	-9.59
2017	13.47	18.96
2016	4.01	-2.45
2015	9.44	1.92
2014	17.19	11.40

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select	0.71	2.04	3.97	2.04	3.54	6.33	6.89	7.14	
MSCI Switzerland IMI	3.62	5.61	5.33	5.61	2.53	5.74	5.60	5.82	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.10	17.78	15.51	3.60
2.91	17.96	17.53	3.45

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%) Period YYYY-MM-DD
MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select	40.20	10.34	11.39	11.03	0.36	0.61	0.70	0.72	26.61 2020-02-19–2020-03-23
MSCI Switzerland IMI	1.95	12.76	12.57	12.03	0.23	0.52	0.55	0.57	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 High Dividend Yield ESG Low Carbon Select Index (CHF)

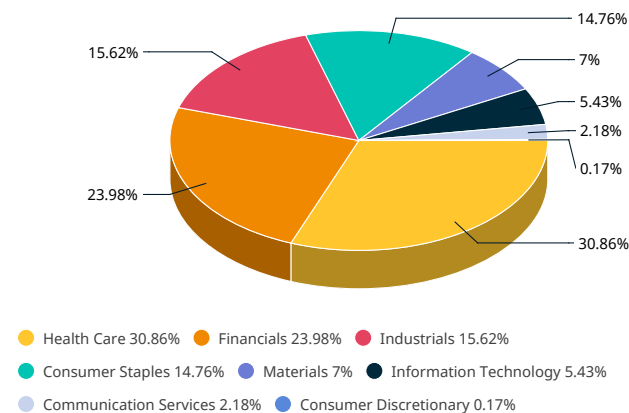
INDEX CHARACTERISTICS

MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select	
Number of Constituents	23
Mkt Cap (CHF Millions)	
Index	882,177.52
Largest	127,893.03
Smallest	238.83
Average	38,355.54
Median	19,237.65

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CHF Billions)	Index Wt. (%)	Sector
NOVARTIS	127.89	14.50	Health Care
ZURICH INSURANCE GROUP	121.56	13.78	Financials
NESTLE	120.25	13.63	Cons Staples
KUEHNE & NAGEL INTL	94.95	10.76	Industrials
ROCHE HOLDING GENUSS	71.59	8.12	Health Care
SWISS RE	71.05	8.05	Financials
GALENICA SANTE	60.86	6.90	Health Care
GIVAUDAN	42.16	4.78	Materials
ADECCO GROUP	32.92	3.73	Industrials
LOGITECH	23.21	2.63	Info Tech
Total	766.45	86.88	

SECTOR WEIGHTS



The MSCI Switzerland IMI High Dividend Yield ESG Low Carbon Select Index was launched on Feb 08, 2023. 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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