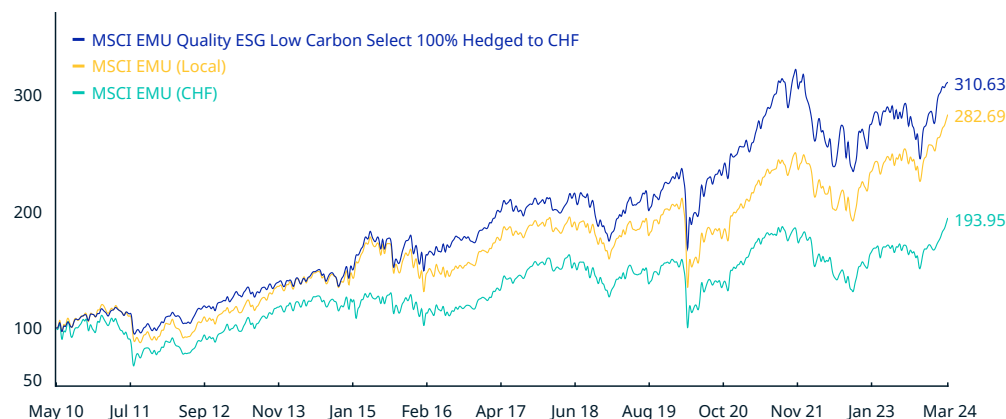


MSCI EMU Quality ESG Low Carbon Select 100% Hedged to CHF Index (CHF)

The MSCI EMU Quality ESG Low Carbon Select 100% Hedged to CHF Index represents a close estimation of the performance that can be achieved by hedging the currency exposures of its parent index, the MSCI EMU Quality ESG Low Carbon Select Index, to the CHF, the "home" currency for the hedged index. The index is 100% hedged to the CHF by selling each foreign currency forward at the one-month Forward rate. The Parent index is composed of large and mid cap representation large and mid cap representation across the 10 Developed Markets countries in the European Economic and Monetary Union (EMU)*.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2010 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI EMU Quality ESG Low Carbon Select 100% Hedged to CHF	MSCI EMU (Local)	MSCI EMU (CHF)
2023	12.42	18.80	11.84
2022	-20.09	-12.49	-16.59
2021	24.96	22.14	17.03
2020	11.05	-1.00	-1.51
2019	27.86	25.45	21.02
2018	-13.43	-12.75	-15.93
2017	12.03	12.63	22.79
2016	8.02	4.33	2.90
2015	12.81	9.82	-0.69
2014	6.35	4.32	2.35
2013	16.10	23.36	25.27
2012	19.97	19.31	18.61
2011	-8.05	-14.89	-17.38

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2010
MSCI EMU Quality ESG Low Carbon Select 100% Hedged to CHF	0.89	9.33	7.73	9.33	5.51	9.15	8.13	8.54
MSCI EMU (Local)	4.44	10.24	16.70	10.24	8.71	9.21	7.11	7.80
MSCI EMU (CHF)	6.62	15.35	14.38	15.35	4.16	6.21	4.73	4.90

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2010 – MAR 29, 2024)

	ANNUALIZED STD DEV (%) ¹			SHARPE RATIO ^{1, 2}			Since May 31, 2010	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EMU Quality ESG Low Carbon Select 100% Hedged to CHF	18.62	17.76	15.32	0.36	0.59	0.61	0.66	30.07	2020-02-19–2020-03-18
MSCI EMU (Local)	15.66	18.37	16.06	0.59	0.58	0.53	0.57	38.06	2020-02-19–2020-03-18
MSCI EMU (CHF)	16.85	19.87	17.39	0.31	0.41	0.38	0.37	41.69	2011-02-16–2011-08-10

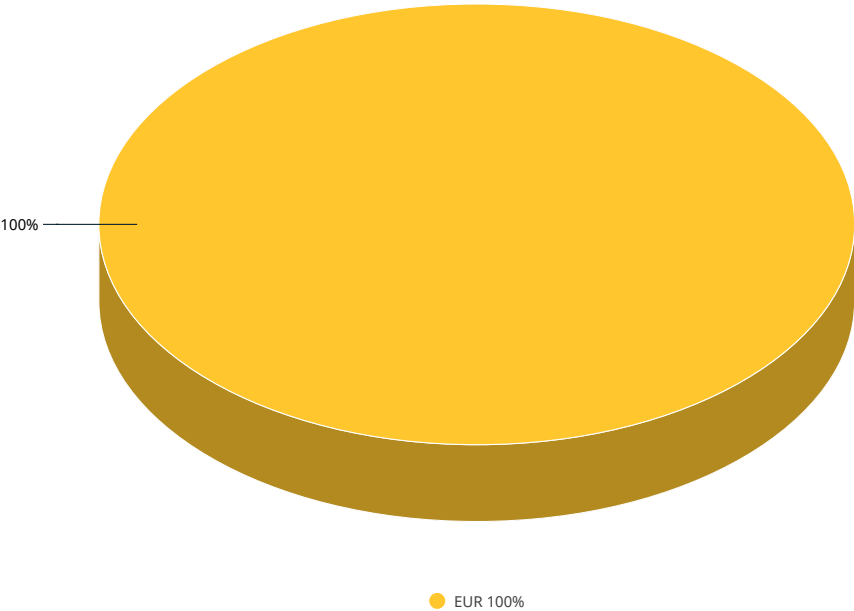
¹ Based on monthly net returns data

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

* DM countries include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal and Spain.

The MSCI EMU Quality ESG Low Carbon Select 100% Hedged to CHF Index was launched on Apr 13, 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.

CURRENCY WEIGHTS (MAR 29, 2024)



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