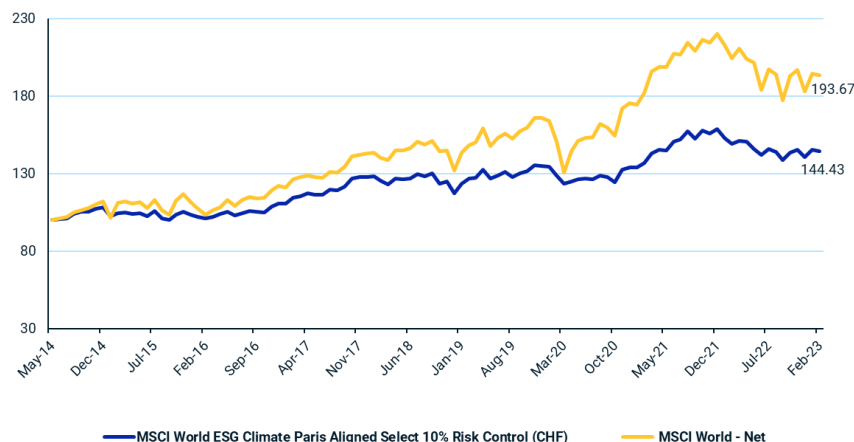


MSCI World ESG Climate Paris Aligned Select 10% Risk Control (CHF) Index

The MSCI World ESG Climate Paris Aligned Select 10% Risk Control (CHF) Index aim to represent the performance of MSCI World ESG Climate Paris Aligned Select Index while targeting an annualized volatility of 10%.

Cumulative index performance

CHF RETURNS MAY 2014 – FEBRUARY 2023



Annual performance (%)

YEAR	MSCI World ESG Climate Paris Aligned Select 10% Risk Control (CHF)	MSCI World - Net
2022	-11.56	-16.88
2021	18.60	25.57
2020	-0.77	5.80
2019	14.90	25.41
2018	-8.13	-7.65
2017	15.61	17.36
2016	6.78	9.16
2015	-4.14	-0.14

Index performance

CHF RETURNS (%) FEBRUARY 28, 2023

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 30, 2014
MSCI World ESG Climate Paris Aligned Select 10% Risk Control (CHF)	-0.56	-0.78	-3.16	2.82	3.89	2.88	-	4.29
MSCI World - Net	-0.44	-1.56	-5.33	5.86	8.73	6.70	-	7.85

Index risk and return characteristics

(%) FEBRUARY 28, 2023

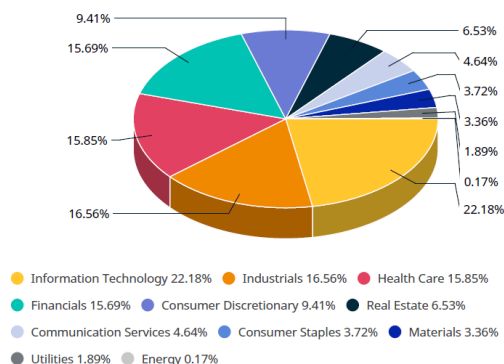
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 30, 2014
MSCI World ESG Climate Paris Aligned Select 10% Risk Control (CHF)	9.49	9.64	-	8.59
MSCI World - Net	18.74	17.12	-	15.07

MSCI World ESG Climate Paris Aligned Select Index

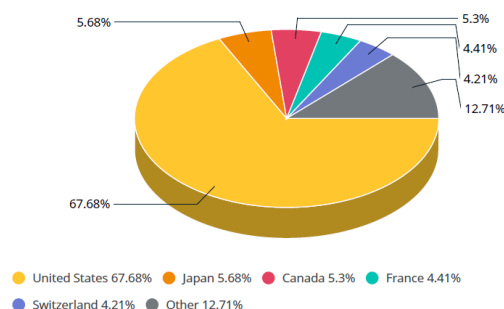
Top 10 constituents

	Sector	Index Wt. (%)
MICROSOFT CORP	Info Tech	5.20
SCHNEIDER ELECTRIC	Industrials	2.39
ABB LTD	Industrials	1.97
NVIDIA	Info Tech	1.79
IBM CORP	Info Tech	1.76
EDWARDS LIFESCIENCES	Health Care	1.75
TESLA	Cons Discr	1.72
PROLOGIS	Real Estate	1.69
ALPHABET A	Comm Svcs	1.58
EQUINIX	Real Estate	1.52
Total		21.36

Sector Weights



Country Weights



Index Framework

The MSCI World ESG Climate Paris Aligned Select 10% Risk Control (EUR) Index is constructed by applying the following steps to the MSCI World ESG Climate Paris Aligned Select Index:

- Constructing the cost-deducted index
- Applying the MSCI Excess Return Indexes methodology
- Constructing the Volatility Target Index

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#)

ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.

©2023 MSCI Inc. All rights reserved

