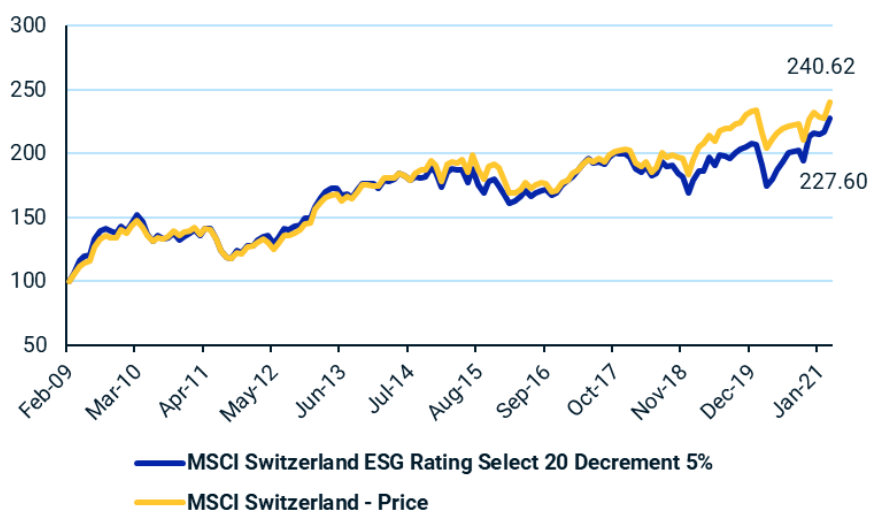


# MSCI Switzerland ESG Rating Select 20 Decrement 5% Index (CHF)

The MSCI Switzerland ESG Rating Select 20 Decrement 5% Index aims to represent the performance of the MSCI Switzerland ESG Rating Select 20 Index respectively, while applying a constant markdown ('synthetic dividend') expressed in percentage terms as per the MSCI Decrement Indexes Methodology.

## Cumulative index performance

CHF RETURNS FEB 2009 – MAR 2021



## Annual performance (%)

YEAR	MSCI Switzerland ESG Rating Select 20 Decrement 5%	MSCI Switzerland - Price
2020	4.19	-0.25
2019	22.63	27.16
2018	-15.46	-10.12
2017	14.21	14.86
2016	0.54	-5.93
2015	-5.85	-1.12
2014	5.05	9.12
2013	18.02	20.31
2012	17.02	14.83
2011	-5.41	-8.77
2010	-5.87	-0.96

## Index performance

CHF RETURNS (%) MARCH 31, 2021

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Jan 31, 2009
MSCI Switzerland ESG Rating Select 20 Decrement 5%	4.98	5.23	30.61	5.23	7.13	6.90	5.29	7.04
MSCI Switzerland - Price	5.67	3.54	17.86	3.54	8.16	7.30	5.79	7.54

## Index risk and return characteristics

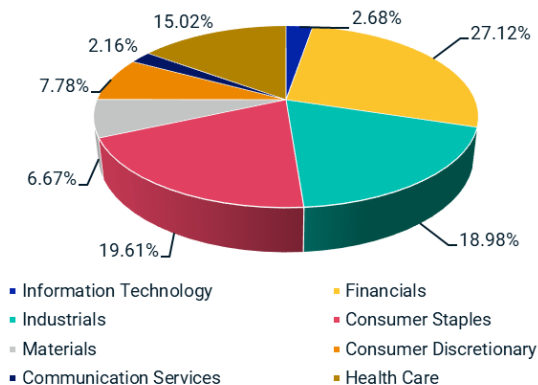
(%) MARCH 31, 2021

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Mar 31, 2009
MSCI Switzerland ESG Rating Select 20 Decrement 5%	13.76	11.64	11.67	12.25
MSCI Switzerland - Price	12.43	10.66	11.35	11.45

## Top 10 constituents

	Sector	Index Wt. (%)
NESTLE	Cons Staples	18.55
ZURICH INSURANCE GROUP	Financials	9.97
UBS GROUP	Financials	8.81
ABB LTD	Industrials	8.64
FIN RICHEMONT NAMEN A	Cons Discr	7.78
LONZA GROUP	Health Care	6.46
GIVAUDAN	Materials	5.52
ALCON	Health Care	5.34
SWISS RE	Financials	4.36
CREDIT SUISSE	Financials	3.98
Total		79.41

## Sector Weights



## Index methodology

The MSCI ESG Rating Select Indexes are constructed by first selecting a target number of constituents from the Parent Index, as ranked based on their free float market capitalization. Only securities which trade in the target currency are eligible for selection. Then companies that are associated with business that have high negative social impact as well as those with a high negative environmental impact are excluded. Finally, top securities are selected based on highest ESG score. Only single security per issuer is selected. The indexes are further diversified by capping issuers to avoid concentration.

The MSCI ESG Rating Select Decrement Indexes aims to represent the performance of the MSCI ESG Rating Select Indexes, while applying a constant markdown ('synthetic dividend') expressed in percentage terms i.e. as per the MSCI Decrement Indexes Methodology.

The Indexes reviewed on a quarterly basis, coinciding with the May and November Semi-Annual Index Reviews and the February and August Quarterly Index Reviews of the Parent Index.

### ABOUT MSCI INC.

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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](http://www.msci.com).

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