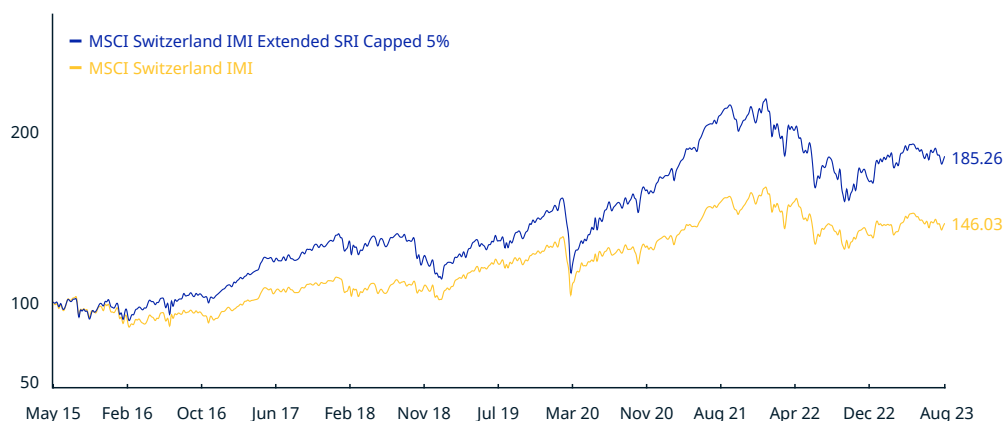


# MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index (CHF)

The MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index captures large, mid and small-cap stocks of the Swiss equity markets. The Index is a benchmark for investors seeking exposure to Swiss companies with strong sustainability profiles while avoiding products whose social or environmental impact is considered to be negative by values investors. The index is a capped version of the MSCI Switzerland IMI Extended SRI Index that limits company concentration by constraining the maximum weight of a company to 5%. Constituent selection is based on research provided by MSCI ESG Research.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2015 – AUG 2023)



## ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland IMI Extended SRI Capped 5%	MSCI Switzerland IMI
2022	-21.90	-17.39
2021	28.34	22.88
2020	11.32	2.77
2019	32.57	29.92
2018	-15.37	-9.59
2017	25.97	18.96
2016	8.27	-2.45

## INDEX PERFORMANCE – NET RETURNS (%) (AUG 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Switzerland IMI Extended SRI Capped 5%	-2.56	-1.04	6.19	8.81	5.78	5.97	na	7.75	
MSCI Switzerland IMI	-1.73	-0.85	3.80	5.90	4.16	5.58	na	4.69	

## FUNDAMENTALS (AUG 31, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.11	20.51	18.13	3.20
3.00	18.66	16.23	3.35

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2015 – AUG 31, 2023)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 29, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland IMI Extended SRI Capped 5%	1.03	4.90	35.28	14.98	15.24	na	0.46	0.48	na	0.66	29.34	2020-02-19–2020-03-23
MSCI Switzerland IMI	1.00	0.00	1.77	13.66	12.96	na	0.38	0.52	na	0.48	26.68	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

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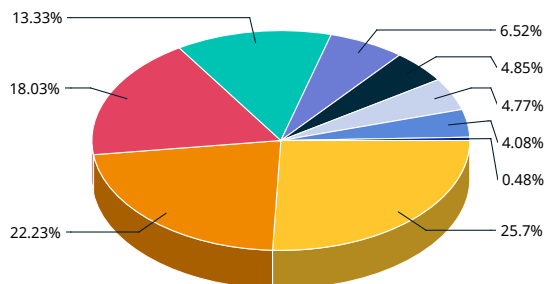
## INDEX CHARACTERISTICS

	MSCI Switzerland IMI Extended SRI Capped 5%	MSCI Switzerland IMI
<b>Number of Constituents</b>	39	120
	Weight (%)	
<b>Largest</b>	5.32	19.73
<b>Smallest</b>	0.06	0.01
<b>Average</b>	2.56	0.83
<b>Median</b>	2.01	0.13

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
KUEHNE & NAGEL INTL	5.32	0.97	Industrials
ABB LTD	5.16	3.57	Industrials
SGS	5.16	0.81	Industrials
HOLCIM	5.13	2.19	Materials
NOVARTIS	5.12	12.34	Health Care
JULIUS BAER GROUP	5.08	0.89	Financials
ZURICH INSURANCE GROUP	5.03	4.21	Financials
GIVAUDAN	5.01	1.84	Materials
STRAUMANN HOLDING	4.94	1.01	Health Care
SWISS RE	4.86	1.75	Financials
<b>Total</b>	<b>50.80</b>	<b>29.58</b>	

## SECTOR WEIGHTS



- Health Care 25.7%
- Industrials 22.23%
- Financials 18.03%
- Materials 13.33%
- Information Technology 6.52%
- Consumer Staples 4.85%
- Communication Services 4.77%
- Real Estate 4.08%
- Consumer Discretionary 0.48%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI Switzerland IMI Extended SRI 5% Issuer Capped Index was launched on May 15, 2017. 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.

## INDEX FRAMEWORK

MSCI Switzerland IMI SRI 5% Issuer Capped Index is a capped version of the MSCI Switzerland IMI Extended SRI Index that limits company concentration by constraining the maximum weight of a company to 5% at each Index Review. The Index is constructed in two stages. First, securities of companies involved in nuclear power, tobacco, alcohol, gambling, military weapons, civilian firearms, GMOs and adult entertainment are excluded. Then, MSCI's best-in-class selection process is applied to the remaining universe of securities in the parent index.

The Index is designed to have similar sector and region representation as the MSCI Switzerland IMI Index. The methodology targets the securities of companies with the highest ESG ratings making up 50% of the market capitalization in each sector and region of the parent index. Companies must have an MSCI ESG rating above 'BB' and the MSCI ESG Controversies score greater than 0 to be eligible for the MSCI Switzerland IMI Extended SRI Index

The Index applies a maximum 5% weight to the largest holdings at each quarterly Index Review. Securities within the group that is capped are weighted in proportion to their free float-adjusted market capitalization. The weight of the securities outside the capped group will be increased in proportion to their market cap weights. The Index is reconstituted annually at the May Semi-Annual Index Review and rebalanced at the February and August Quarterly Index Reviews and the November Semi-Annual Index Review.

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

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