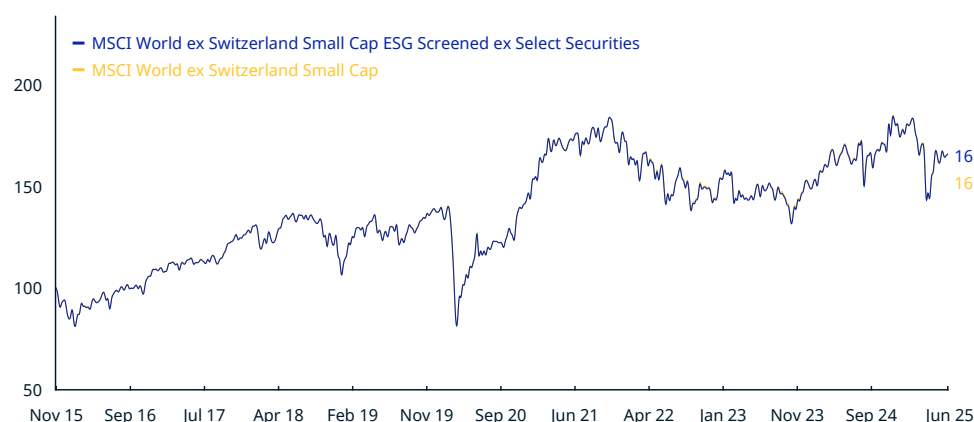


MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities Index (CHF)

MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities Index* (the "Index") is designed to represent the performance of a set of companies from the MSCI World ex Switzerland Small Cap Index i.e., its parent Index, while aiming to eliminate or minimize exposure to companies involved in controversial weapons, nuclear weapons, civilian firearms, tobacco and thermal coal-based power generation, or companies that derive revenues from thermal coal mining and unconventional oil and gas extraction. Furthermore, the Index also excludes companies that are not in compliance with the United Nations Global Compact principles and companies involved in red flag controversies. It also excludes from the Parent Index, a list of securities as defined by the SVVK - ASIR (Swiss Association for Responsible Investments).

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (NOV 2015 – JUN 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities | MSCI World ex Switzerland Small Cap |
|------|---|-------------------------------------|
| 2024 | 16.52 | 16.70 |
| 2023 | 5.59 | 5.29 |
| 2022 | -17.81 | -17.43 |
| 2021 | 19.18 | 19.27 |
| 2020 | 5.95 | 5.71 |
| 2019 | 24.06 | 23.86 |
| 2018 | -12.71 | -12.61 |
| 2017 | 17.39 | 17.29 |
| 2016 | 14.32 | 14.50 |

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|---|------|------|------|-------|------------|------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 30, 2015 |
| MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities | 1.45 | 0.47 | 1.54 | -5.75 | 5.47 | 7.17 | na | 5.41 |
| MSCI World ex Switzerland Small Cap | 1.47 | 0.21 | 1.26 | -5.92 | 5.41 | 7.19 | na | 5.42 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JUN 30, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since Nov 30, 2015 | MAXIMUM DRAWDOWN | |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities | 1.00 | 0.37 | 13.70 | 17.56 | 16.95 | na | 0.33 | 0.47 | na | 0.40 | 40.74 | 2020-02-19–2020-03-23 |
| MSCI World ex Switzerland Small Cap | 1.00 | 0.00 | 13.40 | 17.44 | 16.88 | na | 0.33 | 0.48 | na | 0.40 | 40.66 | 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 World ex Switzerland Small Cap ESG Screened ex Select Securities Index (CHF)

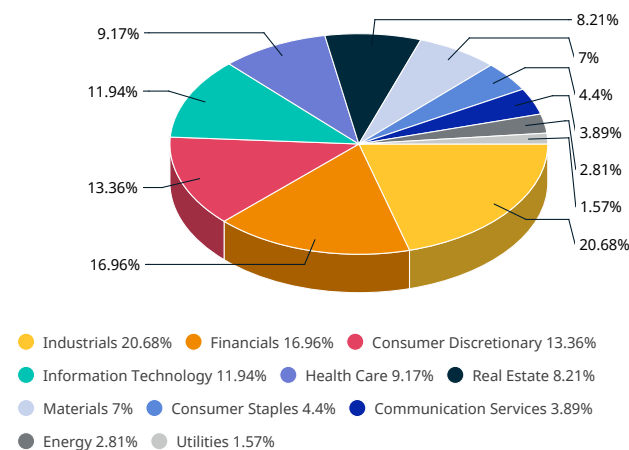
INDEX CHARACTERISTICS

| | MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities | MSCI World ex Switzerland Small Cap |
|-------------------------------|---|-------------------------------------|
| Number of Constituents | 3,641 | 3,780 |
| Weight (%) | | |
| Largest | 0.23 | 0.22 |
| Smallest | 0.00 | 0.00 |
| Average | 0.03 | 0.03 |
| Median | 0.02 | 0.02 |

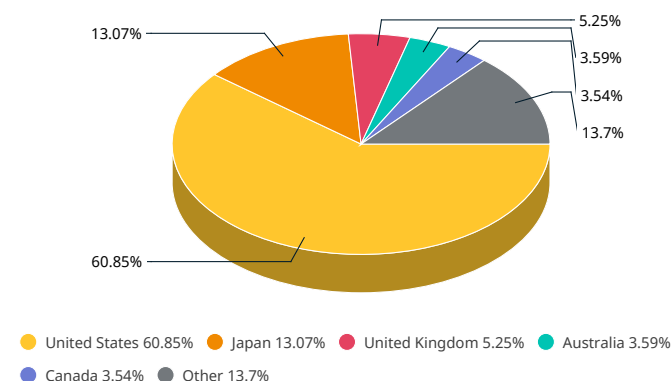
TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-----------------------|---------------|----------------------|--------------|
| FLEX | 0.23 | 0.22 | Info Tech |
| SOFI TECHNOLOGIES | 0.23 | 0.22 | Financials |
| COMFORT SYSTEMS USA | 0.23 | 0.22 | Industrials |
| GUIDEWIRE SOFTWARE | 0.23 | 0.22 | Info Tech |
| CURTISS-WRIGHT CORP | 0.22 | 0.21 | Industrials |
| INSMED | 0.22 | 0.21 | Health Care |
| TAPESTRY | 0.22 | 0.21 | Cons Discr |
| US FOODS HOLDING | 0.22 | 0.20 | Cons Staples |
| AFFIRM HOLDINGS A | 0.21 | 0.20 | Financials |
| TENET HEALTHCARE CORP | 0.20 | 0.19 | Health Care |
| Total | 2.21 | 2.10 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



*a custom Index calculated by MSCI based on the stock exclusions provided by SVVK-ASIR (Swiss Association for Responsible Investments)

The MSCI World ex Switzerland Small Cap ESG Screened ex Select Securities Index was launched on Jul 25, 2022. 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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