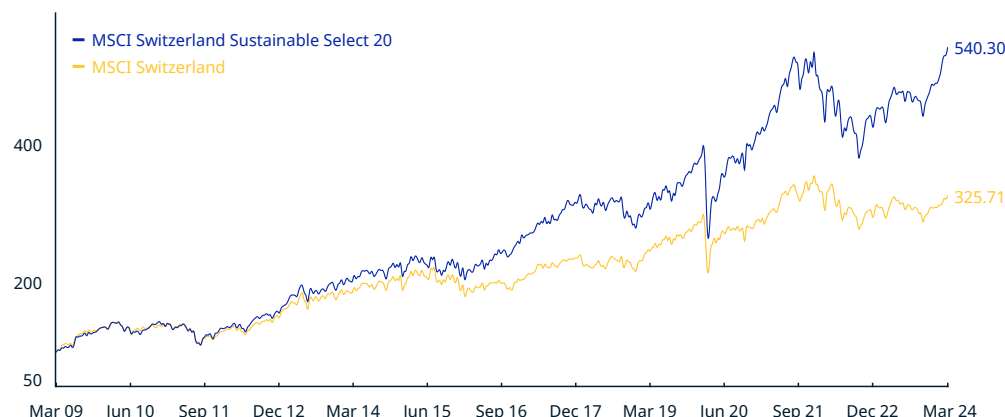


MSCI Switzerland Sustainable Select 20 Index (CHF)

The MSCI Switzerland Sustainable Select 20 Index is based on the MSCI Switzerland index, its parent index, and includes large and mid-cap securities of the Swiss equity markets. The index aims to represent the performance of a set of 20 stocks from the Switzerland that have a large free-float adjusted market capitalization and a robust ESG profile.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland Sustainable Select 20	MSCI Switzerland
2023	14.86	5.26
2022	-20.37	-17.06
2021	30.52	22.97
2020	9.98	1.91
2019	32.42	29.98
2018	-11.35	-8.03
2017	23.09	17.47
2016	11.80	-3.42
2015	1.76	1.18
2014	12.67	11.63
2013	27.56	23.01
2012	19.38	17.81
2011	-6.99	-6.47
2010	4.57	0.80

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 23, 2009
					3 Yr	5 Yr	10 Yr		
MSCI Switzerland Sustainable Select 20	3.87	11.23	17.09	11.23	6.94	11.72	10.02	12.11	
MSCI Switzerland	3.57	5.65	5.53	5.65	2.82	5.63	5.46	8.41	

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.90	21.16	18.59	3.98
2.96	17.86	17.31	3.65

INDEX RISK AND RETURN CHARACTERISTICS (FEB 23, 2009 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 23, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland Sustainable Select 20	0.99	5.38	2.43	15.35	15.11	13.35	0.49	0.82	0.82	0.99	32.84	2020-02-19–2020-03-23
MSCI Switzerland	1.00	0.00	2.18	12.68	12.40	12.00	0.26	0.51	0.54	0.78	29.12	2010-04-15–2011-08-10

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 Switzerland Sustainable Select 20 Index (CHF)

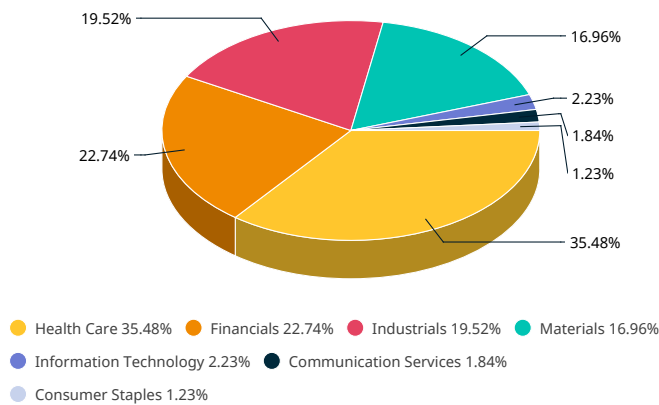
INDEX CHARACTERISTICS

	MSCI Switzerland Sustainable Select 20	MSCI Switzerland
Number of Constituents	20	45
Weight (%)		
Largest	18.53	17.91
Smallest	1.23	0.15
Average	5.00	2.22
Median	2.89	0.88

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	18.53	12.55	Health Care
ABB LTD	11.23	4.69	Industrials
ZURICH INSURANCE GROUP	11.09	4.99	Financials
LONZA GROUP	6.54	2.82	Health Care
ALCON	6.26	2.62	Health Care
SWISS RE	5.86	2.45	Financials
GIVAUDAN	5.84	2.60	Materials
HOLCIM	5.63	2.98	Materials
SIKA	5.49	2.87	Materials
PARTNERS GROUP HOLDING	3.38	2.05	Financials
Total	79.84	40.61	

SECTOR WEIGHTS



The MSCI Switzerland Sustainable Select 20 Index was launched on Jun 06, 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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