



Ethos Index on MSCI World

A screened index powered by Ethos, calculated by MSCI

Performance data:

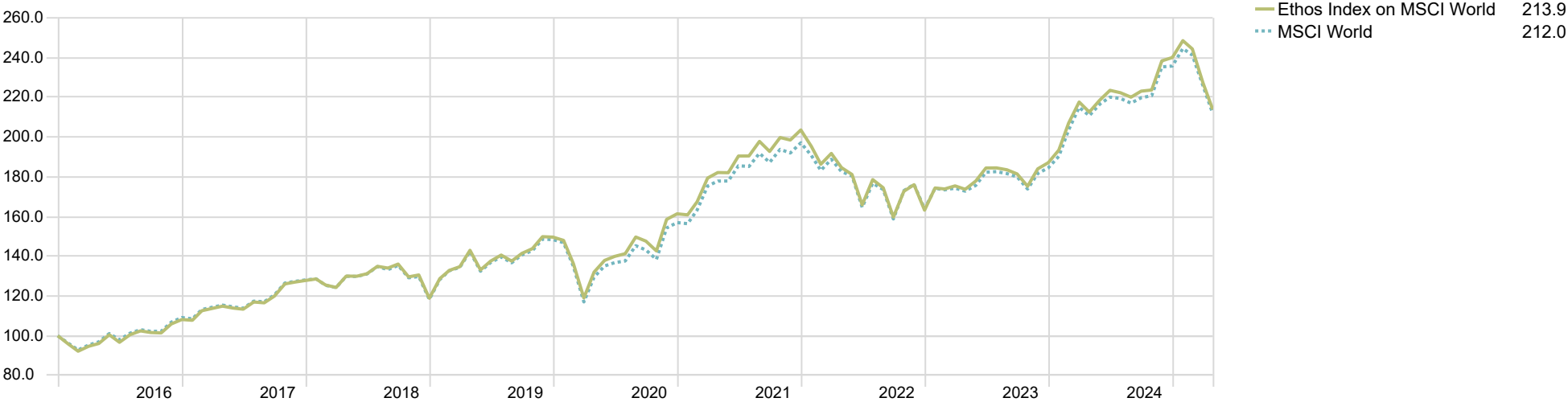
01.01.2016 - 29.04.2025 : net return data expressed in CHF (no currency hedging)

The index was decommissioned in April 2025 and replaced by an equivalent index calculated by Solactive. For more information:
<https://ethosfund.ch/fr/indices-ethos/solactive-ethos-screened-equity-world-ex-ch>

Absolute Performance Since Inception

Time Period: Since Common Inception (01.01.2016) to 29.04.2025

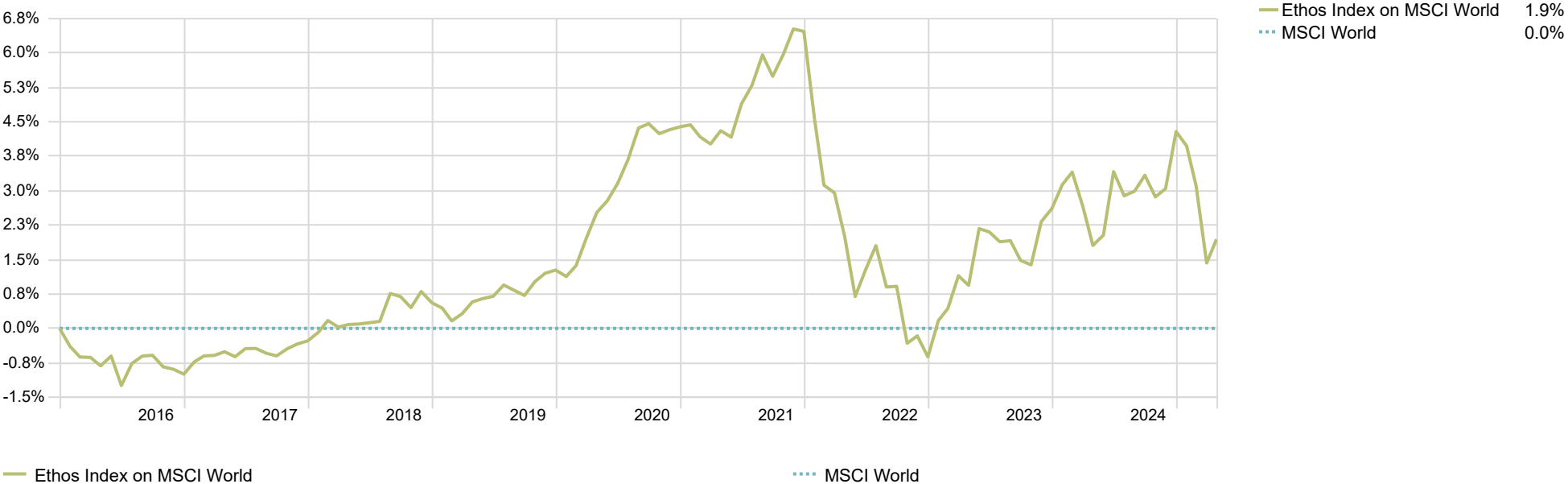
Currency: Swiss Franc



Performance Relative to MSCI World Since Inception

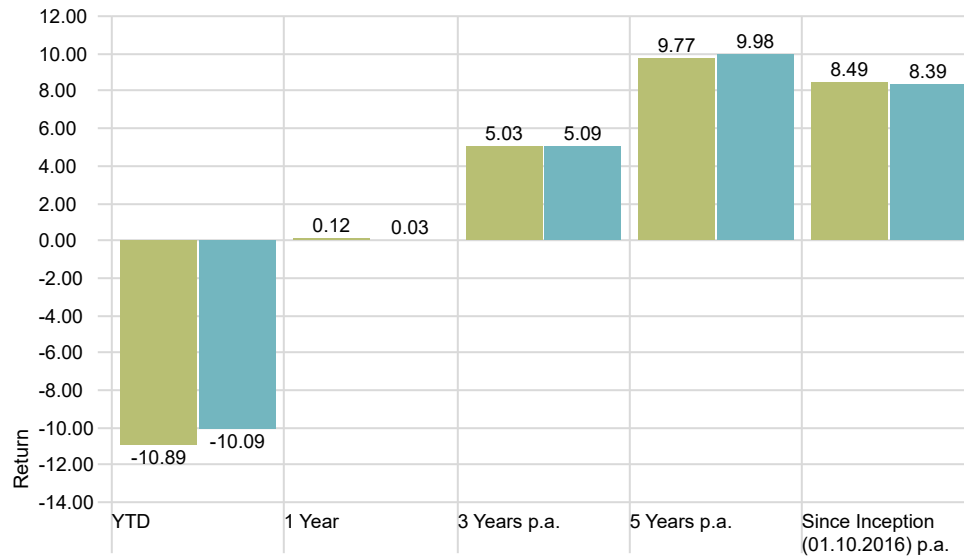
Time Period: Since Common Inception (01.01.2016) to 29.04.2025

Currency: Swiss Franc



Trailing Returns

As of Date: 29.04.2025

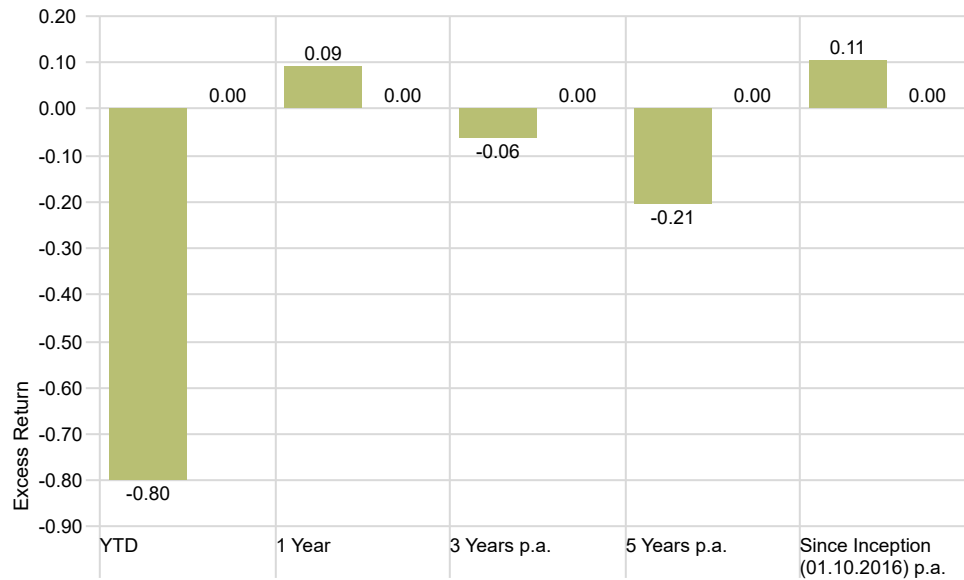


Calendar Year Returns

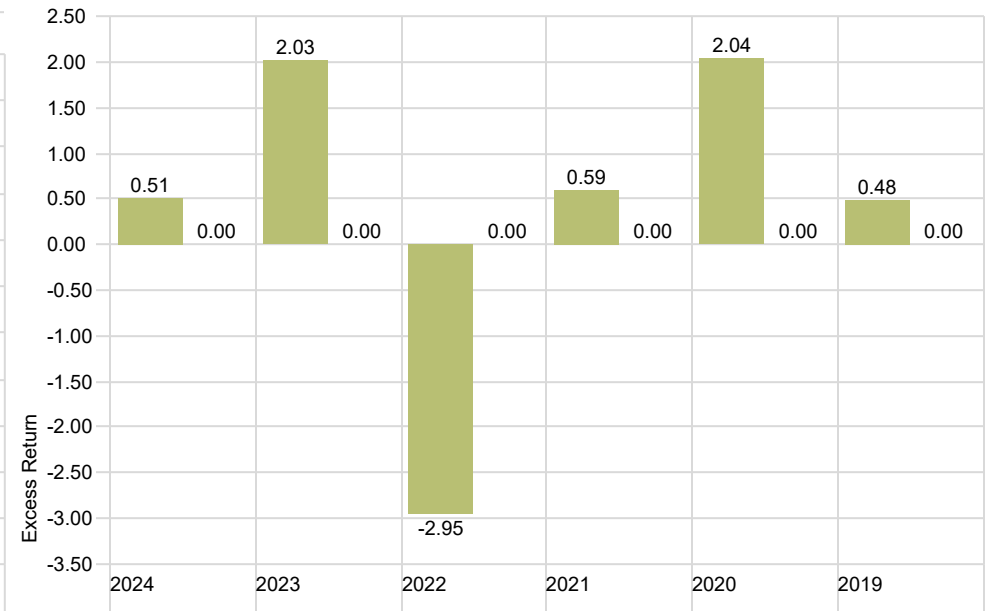


Trailing Returns Relative to MSCI World

As of Date: 29.04.2025



Calendar Year Returns Relative to MSCI World



■ Ethos Index on MSCI World

■ MSCI World

Key Risk-Returns Metrics Since Inception VS MSCI World

Time Period: Since Common Inception (01.01.2016) to 31.03.2025 Source Data: Monthly Return

	Return	Std Dev	Sharpe Ratio	Excess Return	Tracking Error	Information Ratio	Beta	Max Drawdown
Ethos Index on MSCI World	9.29	14.27	0.72	0.07	1.01	0.07	1.01	-21.55
MSCI World	9.22	14.13	0.72	0.00	0.00	—	1.00	-21.27

Key Risk-Returns Metrics 3 Years VS MSCI World

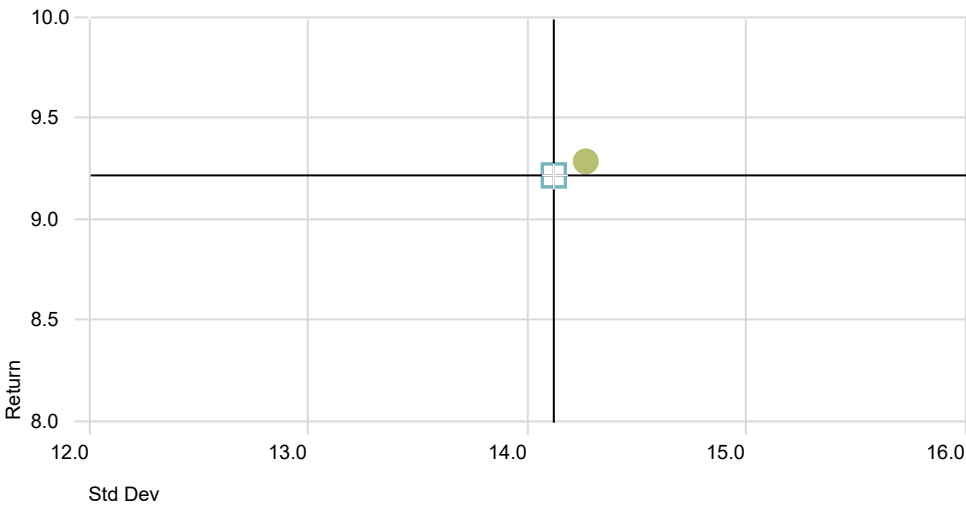
Time Period: 01.04.2022 to 31.03.2025 Source Data: Monthly Return

	Return	Std Dev	Sharpe Ratio	Excess Return	Tracking Error	Information Ratio	Beta	Max Drawdown
Ethos Index on MSCI World	5.85	15.05	0.40	-0.31	1.29	-0.24	1.01	-16.72
MSCI World	6.18	14.81	0.43	0.00	0.00	—	1.00	-15.90

Risk-Return Since Common Inception

Time Period: Since Common Inception (01.01.2016) to 31.03.2025

Source Data: Monthly Return

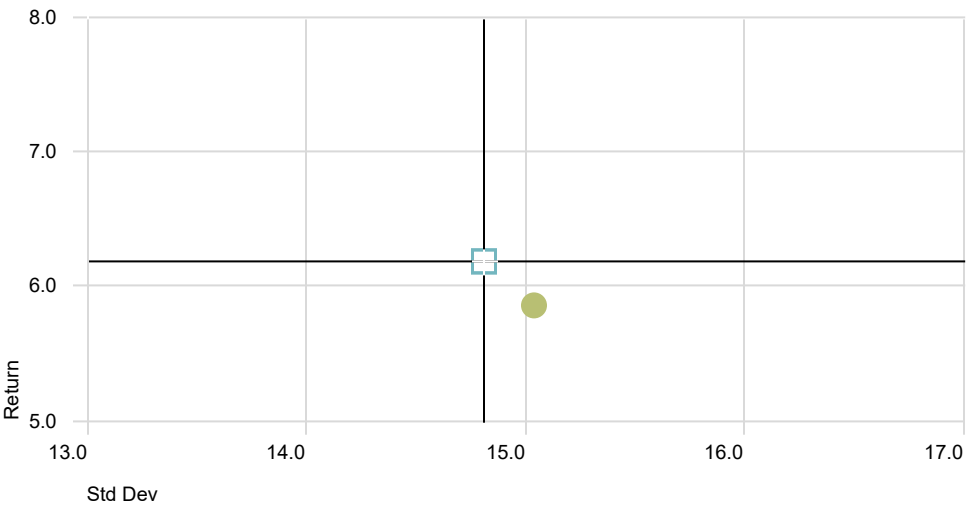


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Risk-Return 3 Years

Time Period: 01.04.2022 to 31.03.2025

Source Data: Monthly Return

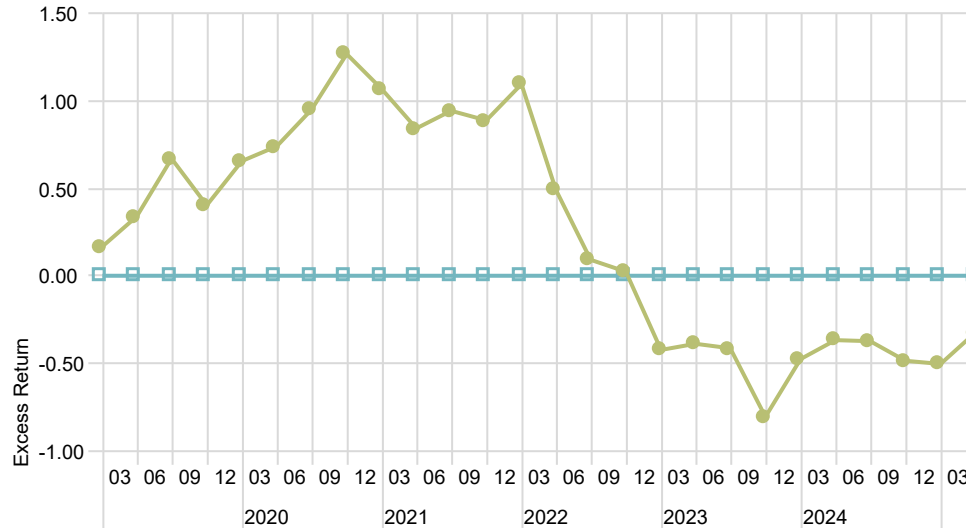


□ MSCI World

Rolling 3 Year Excess Return VS MSCI World

Time Period: Since Common Inception (01.01.2016) to 31.03.2025

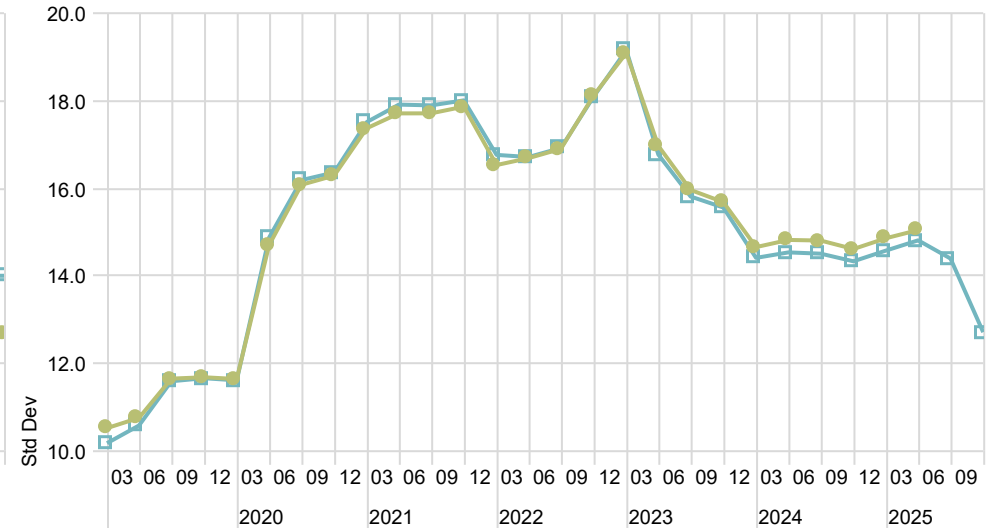
Rolling Window: 3 Years 3 Months shift Source Data: Monthly Return



Rolling 3 Year Standard Deviation Since Inception

Time Period: Since Common Inception (01.01.2016) to 30.09.2025

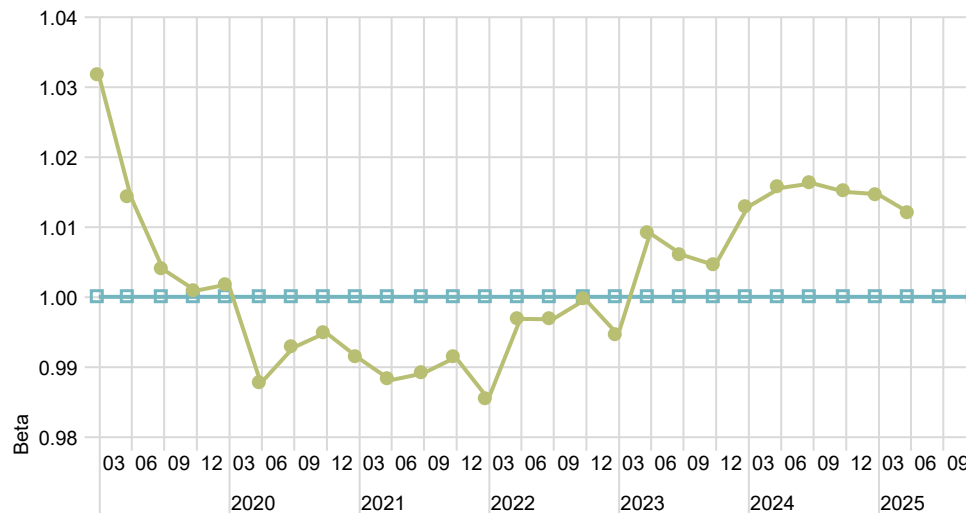
Rolling Window: 3 Years 3 Months shift Source Data: Monthly Return Calculation Benchmark: None



Rolling 3 Year Beta VS MSCI World

Time Period: Since Common Inception (01.01.2016) to 30.09.2025

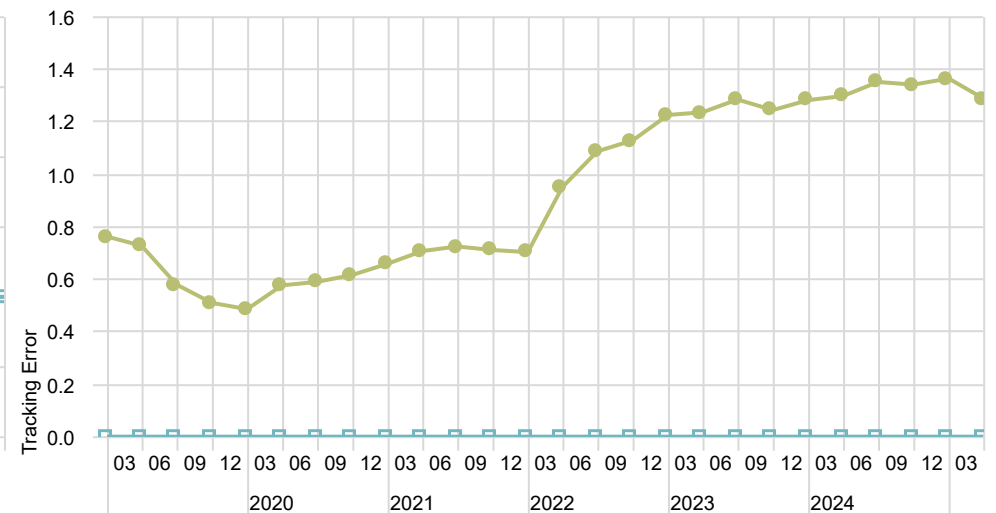
Rolling Window: 3 Years 3 Months shift Source Data: Monthly Return Calculation Benchmark: MSCI World NR USD



Rolling 3 Year Tracking Error VS MSCI World

Time Period: Since Common Inception (01.01.2016) to 31.03.2025

Rolling Window: 3 Years 3 Months shift Source Data: Monthly Return

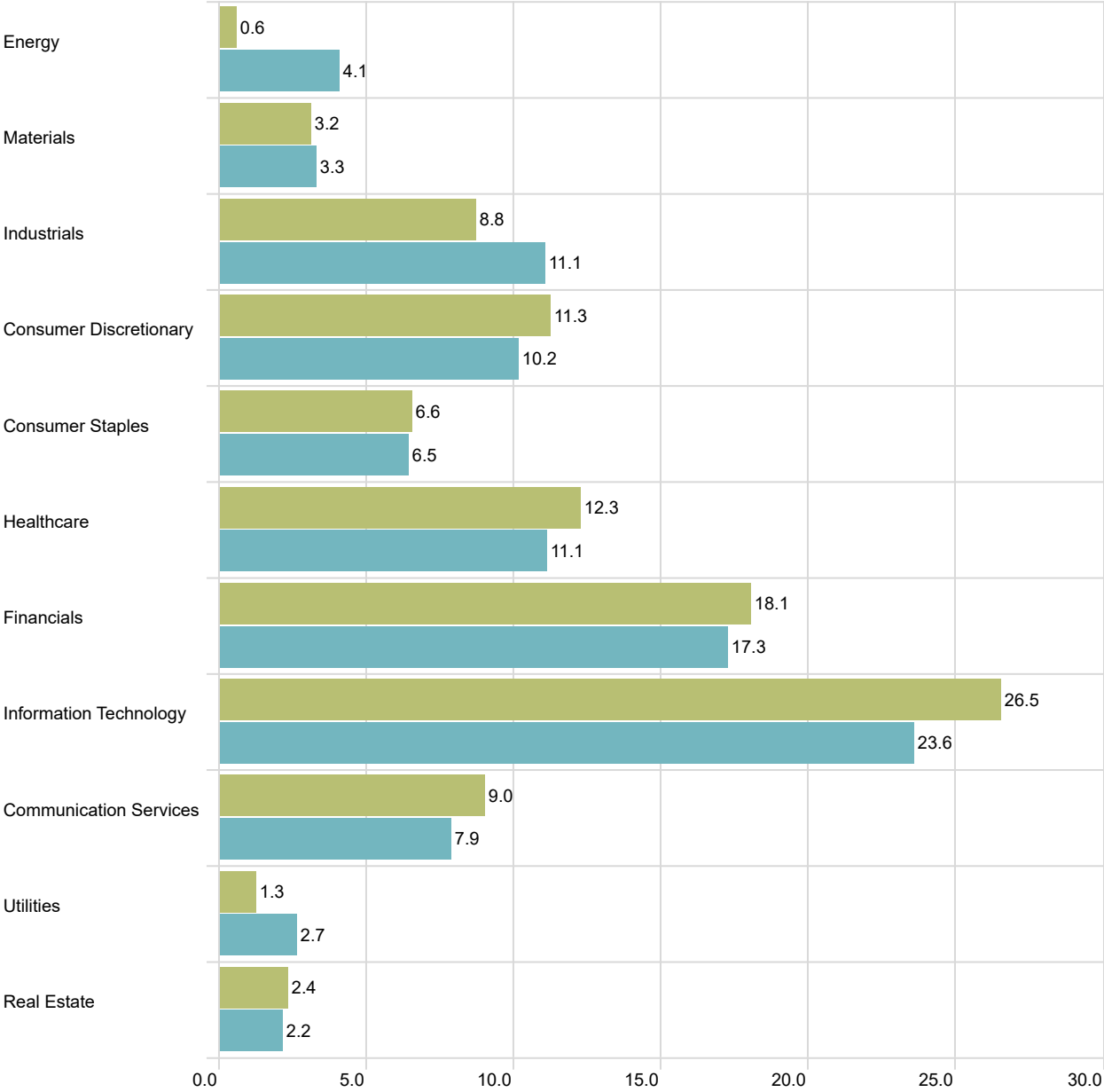


● Ethos Index on MSCI World

□ MSCI World

Sector Breakdown (GICS)

Portfolio Date: 31.03.2025

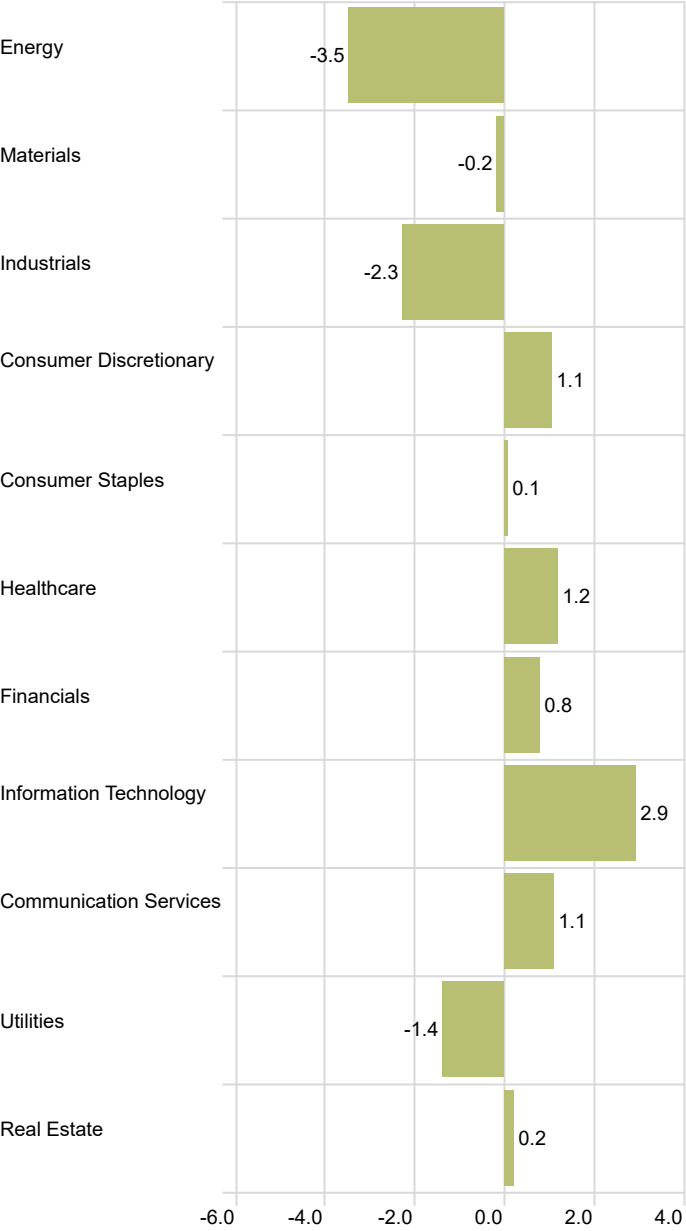


Ethos Index on MSCI World

MSCI World

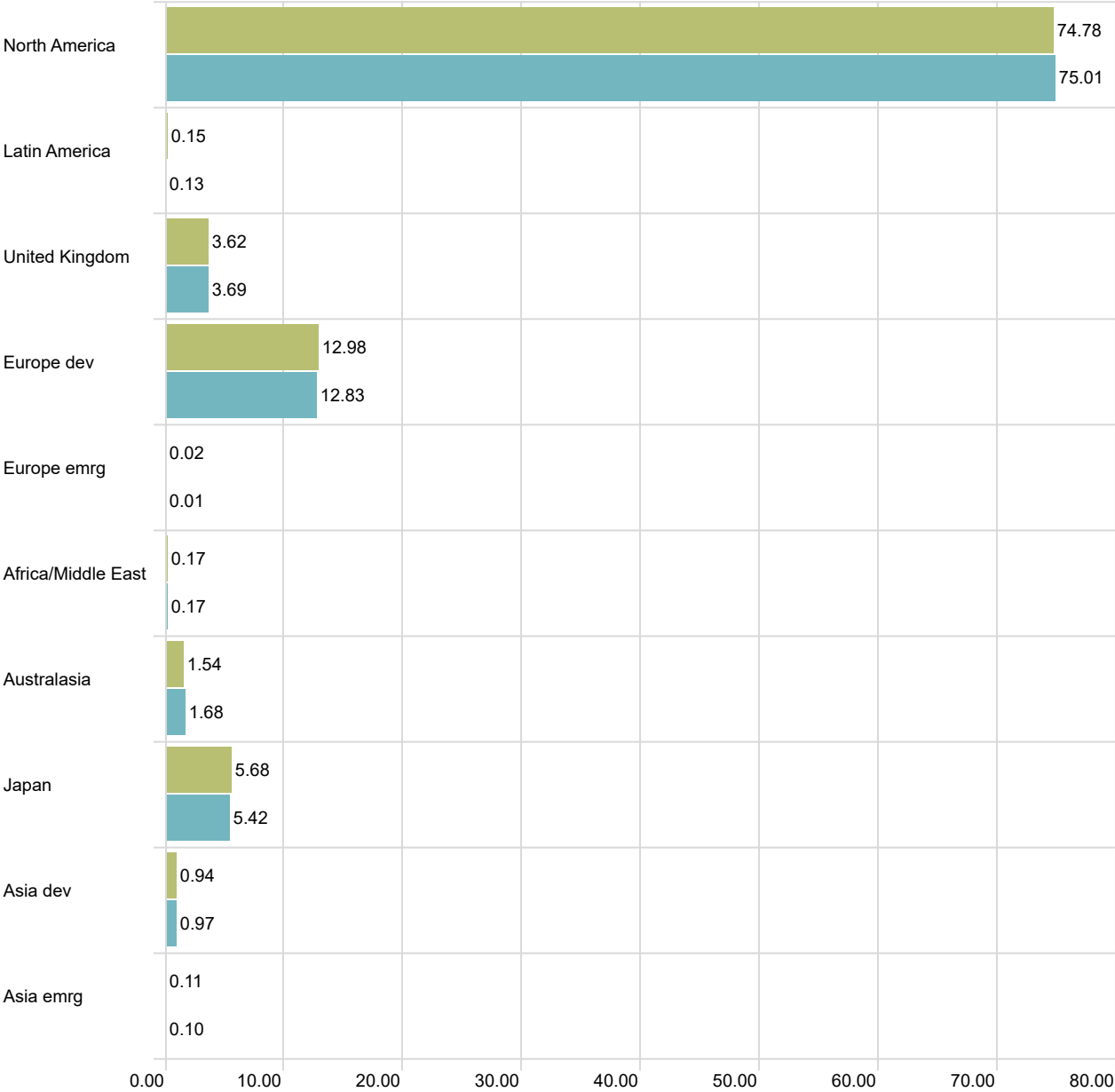
Sector Over/Underweights

Display Benchmark 1: MSCI World NR USD



Regional Breakdown (according to Morningstar classification)

Portfolio Date: 31.03.2025

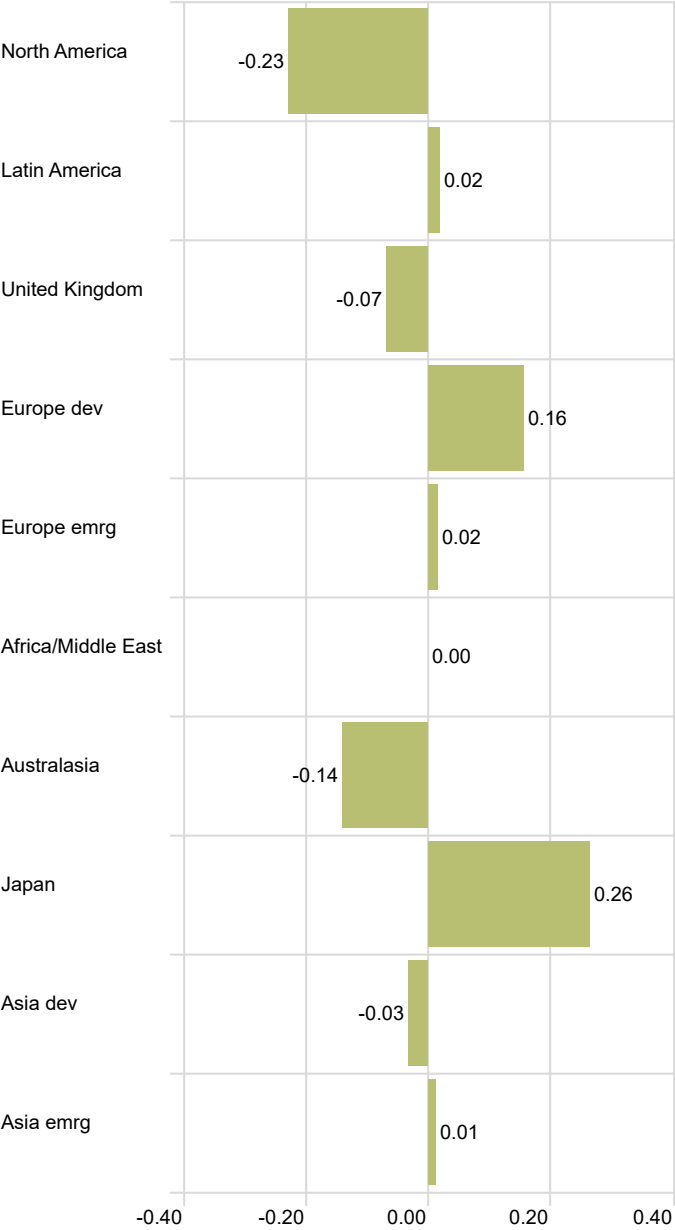


■ Ethos Index on MSCI World

■ MSCI World

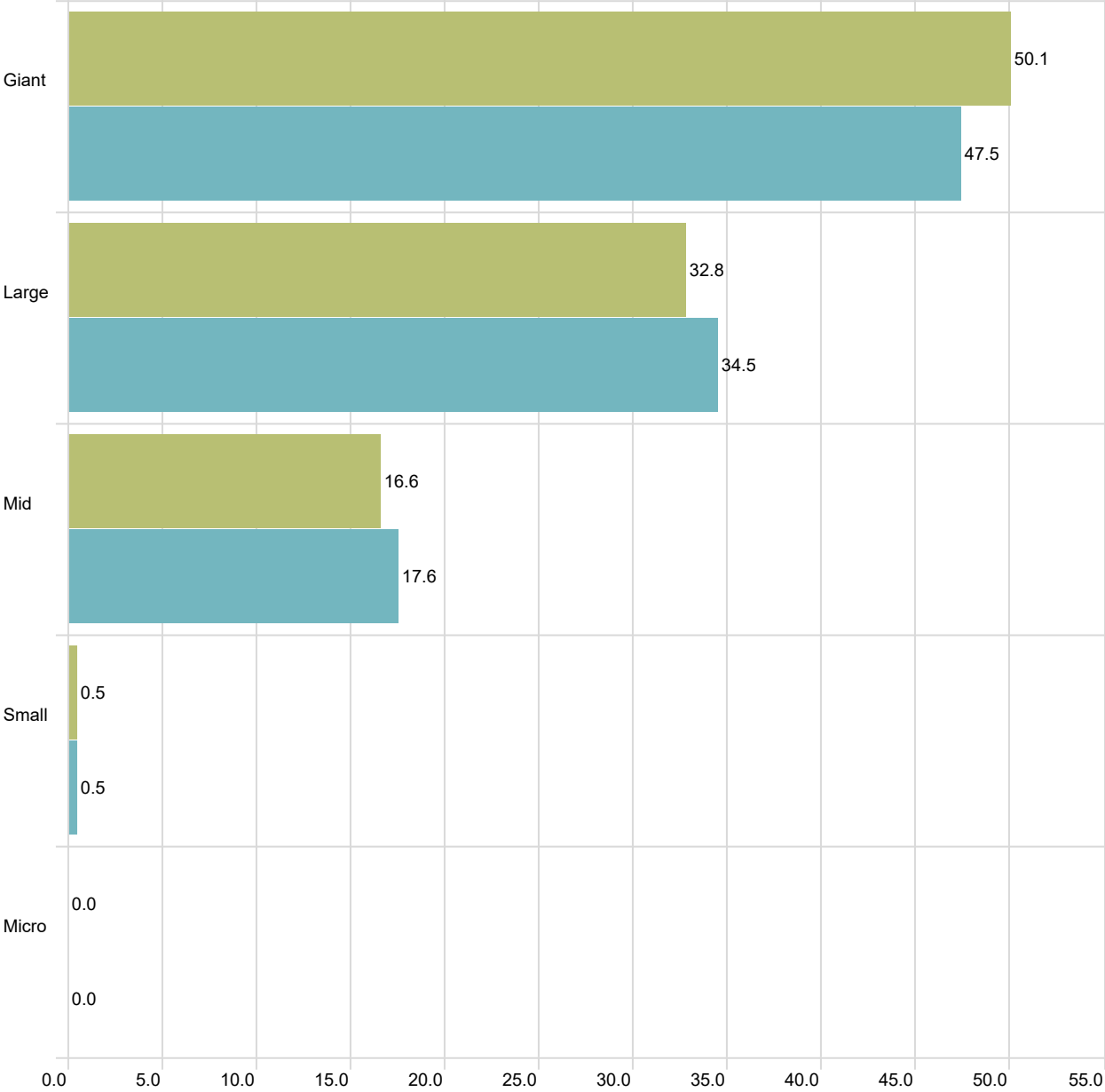
Regional Over/Underweights

Display Benchmark 1: MSCI World NR USD



Market Cap Breakdown (Morningstar classification)

Portfolio Date: 31.03.2025

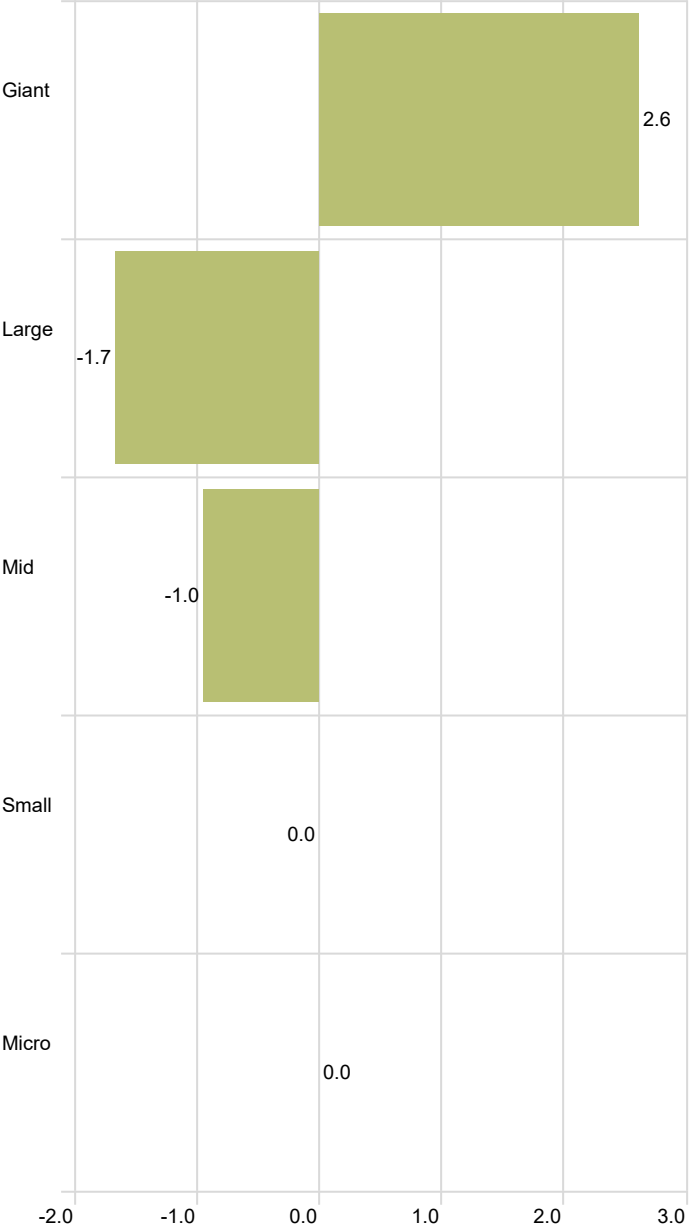


Ethos Index on MSCI World

MSCI World

Market Cap Over/Underweights

Display Benchmark 1: MSCI World NR USD



Top 20 stocks in Ethos index

	Sector Icon	Ethos index %	MSCI World %
Apple Inc		5.58	4.91
NVIDIA Corp		4.43	3.90
Microsoft Corp		4.43	3.89
Amazon.com Inc		3.01	2.64
Meta Platforms Inc		2.10	1.85
Alphabet Inc		2.81	2.47
Tesla Inc		1.25	1.10
Broadcom Inc		1.24	1.09
Berkshire Hathaway Inc		1.18	1.04
Eli Lilly and Co		1.11	0.98
Visa Inc		1.01	0.89
UnitedHealth Group Inc		0.80	0.71
Mastercard Inc		0.75	0.66
Costco Wholesale Corp		0.70	0.62
Procter & Gamble Co		0.67	0.59
Johnson & Johnson		0.67	0.59
Netflix Inc		0.67	0.59
Walmart Inc		0.65	0.57
AbbVie Inc		0.62	0.54
The Home Depot Inc		0.61	0.53

Top 20 stocks not included in Ethos index

	Sector Icon	MSCI World %
JPMorgan Chase & Co		1.01
Exxon Mobil Corp		0.77
Chevron Corp		0.42
Philip Morris International Inc		0.36
Wells Fargo & Co		0.35
GE Aerospace		0.32
RTX Corp		0.26
NextEra Energy Inc		0.21
TotalEnergies SE		0.20
Uber Technologies Inc		0.20
Honeywell International Inc		0.20
ConocoPhillips		0.20
Boeing Co		0.19
BHP Group Ltd		0.18
Eaton Corp PLC		0.16
Airbus SE		0.15
Altria Group Inc		0.15
Southern Co		0.15
Analog Devices Inc		0.15
Enbridge Inc		0.14

5.77