

MSCI Switzerland ESG Universal Select Top 20 Index (CHF)

The MSCI Switzerland ESG Universal Select Top 20 Index is based on the MSCI Switzerland Index, its parent index, and includes large and mid-cap securities of the Switzerland equity markets. The index is designed to represent the performance of 20 stocks from MSCI Switzerland Index, that are selected based on their 3-month Annualized Traded Value (ATV), and based on the MSCI ESG Screened Indexes and the MSCI ESG Universal Indexes methodologies. Securities are weighted as per the MSCI ESG Universal Indexes methodology, and the top 20 securities based on weight are selected as final constituents of the index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2012 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland ESG Universal Select Top 20	MSCI Switzerland
2023	11.58	5.26
2022	-15.78	-17.06
2021	22.74	22.97
2020	4.16	1.91
2019	30.58	29.98
2018	-8.33	-8.03
2017	16.79	17.47
2016	-1.77	-3.42
2015	1.72	1.18
2014	13.06	11.63
2013	30.06	23.01

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (JUN 28, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Switzerland ESG Universal Select Top 20	0.38	4.49	17.26	12.72	4.56	7.91	7.21	10.50	2.91	17.99	17.31	3.55	
MSCI Switzerland	-0.36	2.84	6.53	8.65	0.67	4.96	5.50	8.27	3.00	18.31	17.01	3.71	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland ESG Universal Select Top 20	0.98	2.28	8.50	13.15	12.31	12.02	0.37	0.68	0.67	0.94	25.86	2020-02-19–2020-03-23
MSCI Switzerland	1.00	0.00	1.58	12.87	12.56	12.16	0.07	0.45	0.53	0.77	26.35	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

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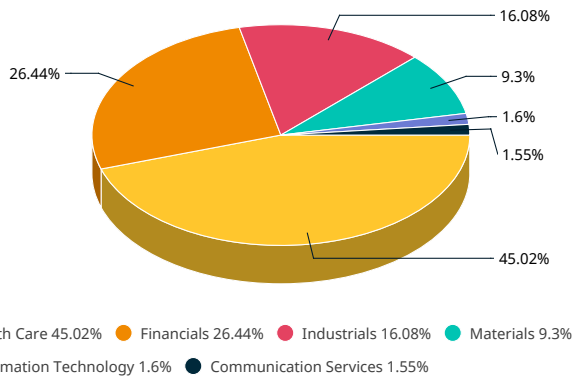
INDEX CHARACTERISTICS

	MSCI Switzerland ESG Universal Select Top 20	MSCI Switzerland
Number of Constituents	20	45
	Weight (%)	
Largest	22.44	17.00
Smallest	1.42	0.13
Average	5.00	2.22
Median	3.15	0.86

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	22.44	13.16	Health Care
ROCHE HOLDING GENUSS	10.38	12.17	Health Care
UBS GROUP	10.30	6.04	Financials
ABB LTD	9.45	5.54	Industrials
ZURICH INSURANCE GROUP	8.30	4.87	Financials
ALCON	4.75	2.78	Health Care
GIVAUDAN	4.66	2.73	Materials
SIKA	4.64	2.72	Materials
LONZA GROUP	4.32	2.54	Health Care
SWISS RE	3.98	2.33	Financials
Total	83.22	54.89	

SECTOR WEIGHTS



The MSCI Switzerland ESG Universal Select Top 20 Index was launched on Mar 24, 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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