

# MSCI Switzerland IMI (USD)

The **MSCI Switzerland IMI** is designed to measure the performance of the large, mid and small cap segments of the Swiss market. With 109 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in Switzerland.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland IMI	MSCI World	MSCI ACWI IMI
2025	30.55	19.49	20.29
2024	-4.29	17.00	14.61
2023	13.40	21.77	19.48
2022	-20.11	-19.46	-19.84
2021	17.13	20.14	16.52
2020	10.22	14.06	14.36
2019	29.40	25.19	23.86
2018	-12.62	-10.44	-11.79
2017	21.35	20.11	21.66
2016	-6.39	5.32	6.18
2015	-1.09	-2.74	-4.03
2014	-2.51	2.93	1.85
2013	24.45	24.10	21.07
2012	17.15	13.18	13.77

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994	FUNDAMENTALS (MAY 29, 2026)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Switzerland IMI	3.17	-4.50	16.01	3.71	11.49	5.43	7.42	7.08	2.79	20.01	18.26	3.90	
MSCI World	4.37	6.75	25.91	9.80	20.21	10.33	11.25	6.66	1.53	24.74	19.60	4.14	
MSCI ACWI IMI	4.82	6.65	28.90	11.74	20.15	9.22	10.62	6.36	1.62	24.04	18.06	3.52	

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland IMI	2.36	16.13	16.86	14.69	0.47	0.19	0.40	0.34	53.67	2007-12-10–2009-03-03
MSCI World	2.30	12.64	15.20	14.92	1.16	0.50	0.63	0.32	59.07	2007-10-31–2009-03-09
MSCI ACWI IMI	1.89	12.98	15.16	14.99	1.13	0.43	0.59	0.30	59.78	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Switzerland IMI was launched on Jun 05, 2007. 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 CHARACTERISTICS**

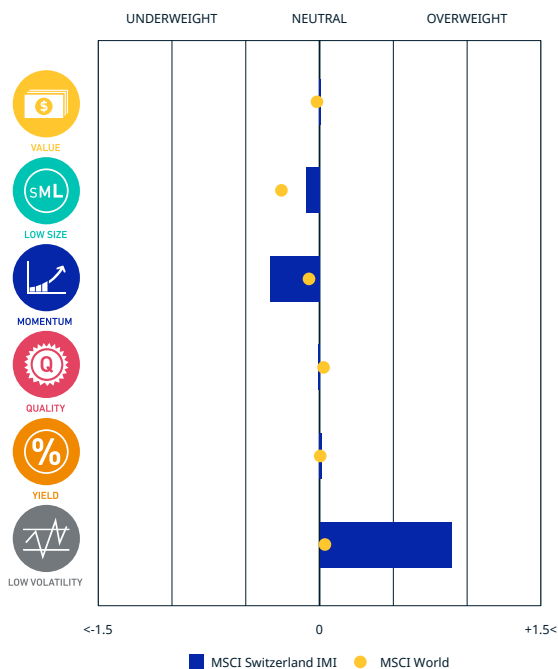
MSCI Switzerland IMI	
<b>Number of Constituents</b>	109
Mkt Cap (USD Millions)	
<b>Index</b>	2,208,534.45
<b>Largest</b>	296,095.09
<b>Smallest</b>	330.59
<b>Average</b>	20,261.78
<b>Median</b>	3,571.80

**TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ROCHE HOLDING PART	296.10	13.41	Health Care
NOVARTIS	286.68	12.98	Health Care
NESTLE	261.96	11.86	Cons Staples
ABB LTD	167.73	7.59	Industrials
UBS GROUP	150.49	6.81	Financials
FIN RICHEMONT NAMEN A	116.21	5.26	Cons Discr
ZURICH INSURANCE GROUP	104.33	4.72	Financials
HOLCIM	50.55	2.29	Materials
SWISS RE	45.00	2.04	Financials
LONZA GROUP	44.98	2.04	Health Care
<b>Total</b>	<b>1,524.02</b>	<b>69.01</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



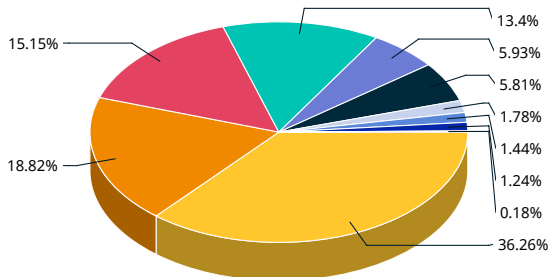
**MSCI FaCS**

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

**SECTOR WEIGHTS**



- Health Care 36.26%
- Financials 18.82%
- Industrials 15.15%
- Consumer Staples 13.4%
- Consumer Discretionary 5.93%
- Materials 5.81%
- Information Technology 1.78%
- Real Estate 1.44%
- Communication Services 1.24%
- Utilities 0.18%

**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**ABOUT MSCI**

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