

# MSCI Switzerland ESG Rating Select 20 Index (CHF)

The MSCI Switzerland ESG Rating Select 20 Index is based on its parent index, MSCI Switzerland index, which includes large and mid-cap securities of the Switzerland market. The index aims to represent the performance of a selection of securities from the corresponding Parent Index, that have a relatively large free-float adjusted market capitalization as well as high Environmental, Social and Governance (ESG) scores relative to their peers. The index excludes companies that are associated with business that have high negative social impact as well as those with a high negative environmental impact. The indexes are further diversified by capping issuers, to avoid concentration.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (CHF) (DEC 2009 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland ESG Rating Select 20	MSCI Switzerland
2024	11.25	3.32
2023	13.49	3.11
2022	-19.15	-18.57
2021	23.79	20.76
2020	7.01	-0.25
2019	25.72	27.16
2018	-13.22	-10.12
2017	17.53	14.86
2016	2.79	-5.93
2015	-3.46	-1.12
2014	7.54	9.12
2013	21.07	20.31
2012	19.59	14.83
2011	-3.49	-8.77

## INDEX PERFORMANCE – PRICE RETURNS (%) (DEC 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Feb 27, 2009
MSCI Switzerland ESG Rating Select 20	-1.99	-2.68	11.25	11.25	0.69	6.22	5.58	8.65
MSCI Switzerland	-1.25	-4.65	3.32	3.32	-4.62	0.89	2.47	5.77

## FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.86	16.97	16.24	2.83
3.10	17.40	15.94	3.59

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2009 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 27, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland ESG Rating Select 20	1.04	4.27	44.69	15.34	15.03	13.15	0.07	0.47	0.50	0.73	33.95	2010-04-15–2011-08-10
MSCI Switzerland	1.00	0.00	1.37	11.70	12.59	12.04	-0.42	0.12	0.29	0.56	31.38	2010-04-15–2011-08-10

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly price returns data

<sup>3</sup> Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI Switzerland ESG Rating Select 20 Index (CHF)

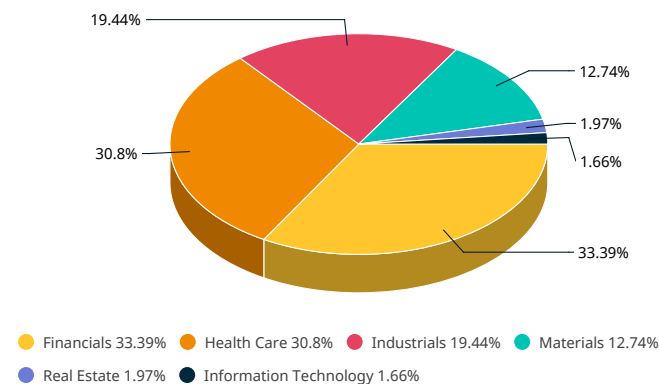
### INDEX CHARACTERISTICS

	MSCI Switzerland ESG Rating Select 20	MSCI Switzerland
<b>Number of Constituents</b>	20	45
	<b>Weight (%)</b>	
<b>Largest</b>	17.41	14.06
<b>Smallest</b>	0.79	0.14
<b>Average</b>	5.00	2.22
<b>Median</b>	2.71	0.82

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	17.41	12.53	Health Care
UBS GROUP	13.26	6.54	Financials
ZURICH INSURANCE GROUP	11.46	5.65	Financials
ABB LTD	11.28	5.56	Industrials
HOLCIM	6.62	3.26	Materials
SWISS RE	5.75	2.84	Financials
LONZA GROUP	5.62	2.77	Health Care
ALCON	5.59	2.75	Health Care
GIVAUDAN	5.32	2.62	Materials
SWISS LIFE HOLDING	2.92	1.44	Financials
<b>Total</b>	<b>85.23</b>	<b>45.97</b>	

### SECTOR WEIGHTS



The MSCI Switzerland ESG Rating Select 20 Index was launched on Jan 31, 2020. 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.

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