MSCI Switzerland Index (EUR)

The MSCI Switzerland Index is designed to measure the performance of the large and mid cap segments of the Swiss market. With 43 constituents, the index covers approximately 85% 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 — NET RETURNS (EUR) (OCT 2010 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland	MSCI World	MSCI ACWI IMI
2024	4.54	26.60	24.14
2023	11.79	19.60	17.47
2022	-12.96	-12.78	-13.06
2021	28.35	31.07	27.20
2020	2.42	6.33	6.65
2019	34.76	30.02	28.68
2018	-4.50	-4.11	-5.54
2017	7.61	7.51	8.87
2016	-2.03	10.73	11.60
2015	11.88	10.42	8.96
2014	13.78	19.50	18.24
2013	21.14	21.20	18.21
2012	18.50	14.05	14.60
2011	-3.66	-2.38	-4.81

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

	ANNUALIZED												
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	^{10 Yr} D	Since ec 31, 1998	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI Switzerland	2.41	3.77	8.00	9.69	8.34	9.34	7.06	6.17	2.98	18.25	16.91	3.93	_
MSCI World	3.84	7.12	14.77	7.47	15.56	15.80	11.30	7.05	1.58	24.79	20.63	3.97	
MSCI ACWI IMI	3.88	7.53	14.76	8.26	14.80	14.47	10.55	7.25	1.70	23.81	19.36	3.33	

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2025)

		ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2,3				MAXIMUM DRAWDOWN	
	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 31, 1998	(%)	Period YYYY-MM-DD
MSCI Switzerland	2.04	11.08	12.68	11.45	0.51	0.64	0.60	0.42	50.25	2001-01-04-2003-03-12
MSCI World	2.34	11.92	13.61	13.50	1.03	1.03	0.82	0.44	59.39	2000-08-31-2009-03-09
MSCI ACWI IMI	2.16	11.65	13.06	13.27	1.00	0.98	0.78	0.45	56.60	2000-09-07-2003-03-12
		•								

¹ Last 12 months ² Based on monthly net returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Switzerland Index was launched on Mar 31, 1986. 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.



OCT 31, 2025 **Index Factsheet**

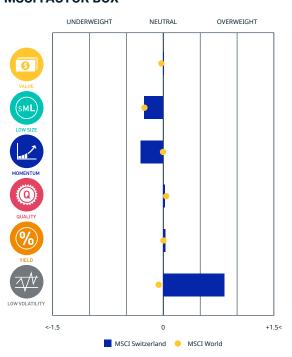
INDEX CHARACTERISTICS

MSCI Switzerland				
Number of	43			
Constituents				
	Mkt Cap (EUR Millions)			
Index	1,586,068.22			
Largest	213,789.08			
Smallest	2,962.34			
Average	36,885.31			
Median	15,870.46			

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
NESTLE	213.79	13.48	Cons Staples
NOVARTIS	203.69	12.84	Health Care
ROCHE HOLDING GENUSS	196.32	12.38	Health Care
UBS GROUP	105.29	6.64	Financials
ABB LTD	100.92	6.36	Industrials
FIN RICHEMONT NAMEN A	92.08	5.81	Cons Discr
ZURICH INSURANCE GROUP	88.30	5.57	Financials
SWISS RE	47.27	2.98	Financials
LONZA GROUP	42.01	2.65	Health Care
HOLCIM	39.28	2.48	Materials
Total	1.128.95	71.18	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN **MSCI FACTOR BOX**



MSCI FaCS



Relatively Inexpensive Stocks



LOW SIZE Smaller Companies



MOMENTUM Rising Stocks



QUALITY Sound Balance Sheet Stocks



YIELD Cash Flow Paid Out



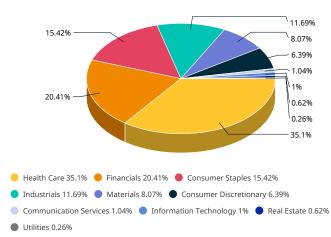
LOW VOLATILITY Lower Risk Stocks

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





OCT 31, 2025 Index Factsheet

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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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