# **MSCI Switzerland IMI Selection Index (CHF)**

The MSCI Switzerland IMI Selection Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI Switzerland IMI Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to ESG controversies. The Indexes are derived from the MSCI Switzerland IMI Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. the MSCI Switzerland IMI Selection Index consists of Large, Mid and Small cap companies in Switzerland markets. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, and the company's industry-adjusted ESG score. The Index is a member of the MSCI Selection Index series.

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (CHF) (NOV 2014 – SEP 2025)

# - MSCI Switzerland IMI Selection - MSCI Switzerland IMI 200 100 Nov 14 Oct 15 Sep 16 Aug 17 Jul 18 Jun 19 Apr 20 Mar 21 Feb 22 Jan 23 Dec 23 Nov 24 Sep 25

### **ANNUAL PERFORMANCE (%)**

Year	MSCI Switzerland IMI Selection	MSCI Switzerland IMI
2024	12.93	5.23
2023	11.48	5.28
2022	-22.08	-17.39
2021	31.24	22.88
2020	6.82	2.77
2019	32.16	29.92
2018	-9.06	-9.59
2017	16.97	18.96
2016	1.78	-2.45
2015	1.74	1.92

**FUNDAMENTALS (SEP 30, 2025)** 

### INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

### **ANNUALIZED** Since Div Yld (%) P/E Fwd P/BV 1 Mo 3 Mo 1 Yr YTD 3 Yr 5 Yr 10 Yr P/E Nov 25, 2014 MSCI Switzerland IMI -1.340.24 1.14 6.21 10.90 7.63 8.54 6.94 2.97 19.58 17.70 3.73 Selection -0.99 2.99 16.99 **MSCI Switzerland IMI** 1.26 1.97 7.13 7.37 4.73 5.88 5.07 18.30 3.68

### INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 - SEP 30, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	(%)	Period YYYY-MM-DD
MSCI Switzerland IMI Selection	0.94	3.81	3.20	9.34	12.42	11.56	1.05	0.63	0.79	0.64	27.83	2020-02-19—2020-03-23
MSCI Switzerland IMI	1.00	0.00	1.40	10.58	12.63	11.56	0.63	0.40	0.57	0.48	26.68	2020-02-19-2020-03-23
<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly net returns data <sup>3</sup> Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date												

The MSCI Selection Indexes are products of MSCI Inc. that utilize information such as company ratings and research produced and provided by MSCI ESG Research LLC (MSCI ESG Research), a subsidiary of MSCI Inc.

The MSCI ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI Switzerland IMI Selection Index was launched on Oct 12, 2017. 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.



SEP 30, 2025 Index Factsheet

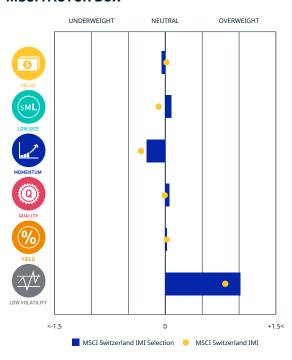
### **INDEX CHARACTERISTICS**

	MSCI Switzerland IMI Selection	MSCI Switzerland IMI			
Number of	47	113			
Constituents					
	Weight (%)				
Largest	25.04	12.19			
Smallest	0.07	0.01			
Average	2.13	0.88			
Median	0.64	0.16			

### **TOP 10 CONSTITUENTS**

	Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	25.04	12.19	Health Care
ABB LTD	11.82	5.75	Industrials
ZURICH INSURANCE GROUP	10.91	5.31	Financials
SWISS RE	5.78	2.81	Financials
LONZA GROUP	4.87	2.37	Health Care
GIVAUDAN	3.93	1.91	Materials
ALCON	3.90	1.90	Health Care
SIKA	3.55	1.73	Materials
SWISS LIFE HOLDING	3.21	1.56	Financials
GEBERIT	2.67	1.30	Industrials
Total	75.68	36.85	

# 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

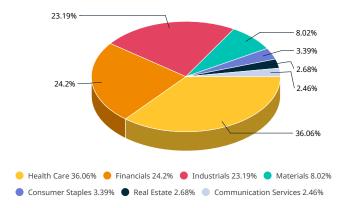


LOW VOLATILITY Lower Risk Stocks

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**





SEP 30, 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 <a href="https://www.msci.com">www.msci.com</a>.

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