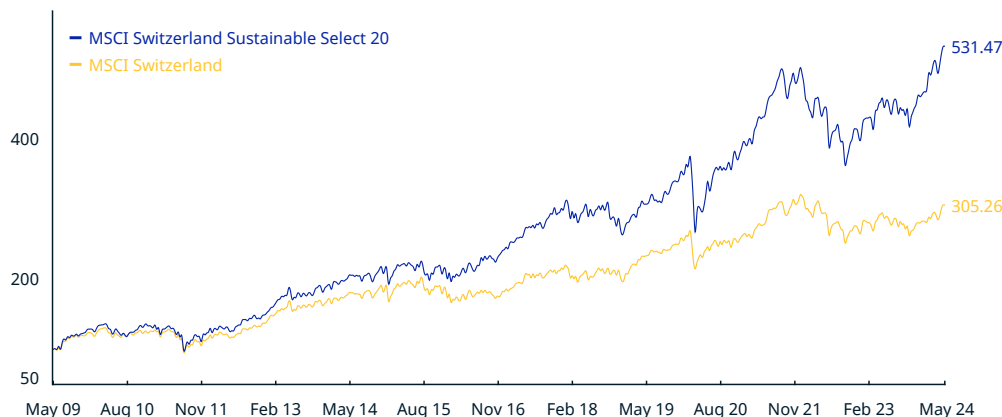


# MSCI Switzerland Sustainable Select 20 Index (CHF)

The MSCI Switzerland Sustainable Select 20 Index is based on the MSCI Switzerland index, its parent index, and includes large and mid-cap securities of the Swiss equity markets. The index aims to represent the performance of a set of 20 stocks from the Switzerland that have a large free-float adjusted market capitalization and a robust ESG profile.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2009 – MAY 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland Sustainable Select 20	MSCI Switzerland
2023	14.86	5.26
2022	-20.37	-17.06
2021	30.52	22.97
2020	9.98	1.91
2019	32.42	29.98
2018	-11.35	-8.03
2017	23.09	17.47
2016	11.80	-3.42
2015	1.76	1.18
2014	12.67	11.63
2013	27.56	23.01
2012	19.38	17.81
2011	-6.99	-6.47
2010	4.57	0.80

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Feb 23, 2009
					3 Yr	5 Yr	10 Yr		
MSCI Switzerland Sustainable Select 20	6.62	7.96	19.64	15.61	6.24	11.98	9.96	12.25	
MSCI Switzerland	6.32	6.90	7.36	9.04	2.40	5.81	5.39	8.53	

## FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.86	21.39	18.18	3.98
3.00	18.21	17.23	3.73

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 23, 2009 – MAY 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 23, 2009	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland Sustainable Select 20	0.99	5.35	2.43	15.72	15.12	13.50	0.44	0.83	0.80	0.99	32.84	2020-02-19–2020-03-23
MSCI Switzerland	1.00	0.00	2.18	13.16	12.64	12.17	0.21	0.51	0.52	0.78	29.12	2010-04-15–2011-08-10

<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

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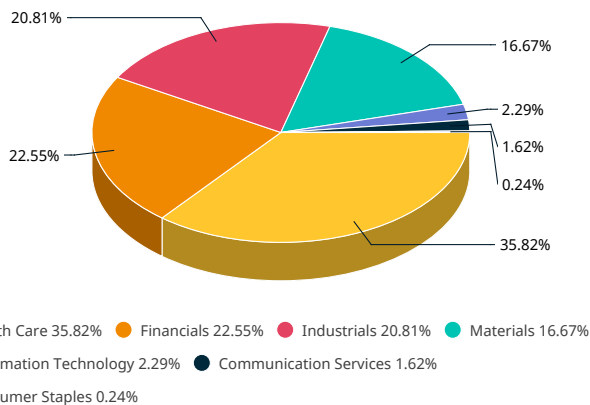
## INDEX CHARACTERISTICS

	MSCI Switzerland Sustainable Select 20	MSCI Switzerland
<b>Number of Constituents</b>	21	45
	<b>Weight (%)</b>	
<b>Largest</b>	19.70	17.53
<b>Smallest</b>	0.24	0.14
<b>Average</b>	4.76	2.22
<b>Median</b>	2.35	0.89

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	19.70	13.12	Health Care
ABB LTD	12.85	5.43	Industrials
ZURICH INSURANCE GROUP	10.49	4.76	Financials
ALCON	6.53	2.76	Health Care
GIVAUDAN	5.98	2.69	Materials
LONZA GROUP	5.71	2.49	Health Care
SWISS RE	5.63	2.38	Financials
SIKA	5.41	2.86	Materials
HOLCIM	5.28	2.82	Materials
PARTNERS GROUP HOLDING	3.07	1.88	Financials
<b>Total</b>	<b>80.66</b>	<b>41.19</b>	

## SECTOR WEIGHTS



The MSCI Switzerland Sustainable Select 20 Index was launched on Jun 06, 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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