

MSCI Switzerland IMI Index (CHF)

The MSCI Switzerland IMI Index 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 – NET RETURNS (CHF) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland IMI	MSCI World	MSCI ACWI IMI
2025	16.52	5.86	6.71
2024	5.23	27.78	25.30
2023	5.28	12.61	10.60
2022	-17.39	-16.88	-17.15
2021	22.88	25.57	21.86
2020	2.77	5.80	6.12
2019	29.92	25.41	24.12
2018	-9.59	-7.65	-9.04
2017	18.96	17.36	18.85
2016	-2.45	9.16	10.02
2015	1.92	-0.14	-1.46
2014	11.40	17.24	16.01
2013	23.63	23.08	20.04
2012	17.64	13.38	13.92

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Switzerland IMI	-7.80	-2.80	4.62	-2.80	5.92	3.99	6.96	6.68	
MSCI World	-2.17	-2.20	7.99	-2.20	11.88	6.84	9.86	6.21	
MSCI ACWI IMI	-3.14	-1.36	9.57	-1.36	11.37	5.64	9.17	5.92	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.91	19.22	17.41	3.76
1.68	22.70	18.25	3.71
1.79	22.07	16.95	3.14

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	11.29	12.42	11.67	0.49	0.34	0.65	0.48	54.72	2000-08-23–2003-03-12
MSCI World	2.30	10.69	13.02	13.81	1.03	0.54	0.77	0.41	61.47	2000-08-31–2009-03-09
MSCI ACWI IMI	1.89	10.48	12.63	13.65	1.00	0.47	0.73	0.39	58.95	2007-10-12–2009-03-09

¹ Last 12 months ² Based on monthly net returns data

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

The MSCI Switzerland IMI Index 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

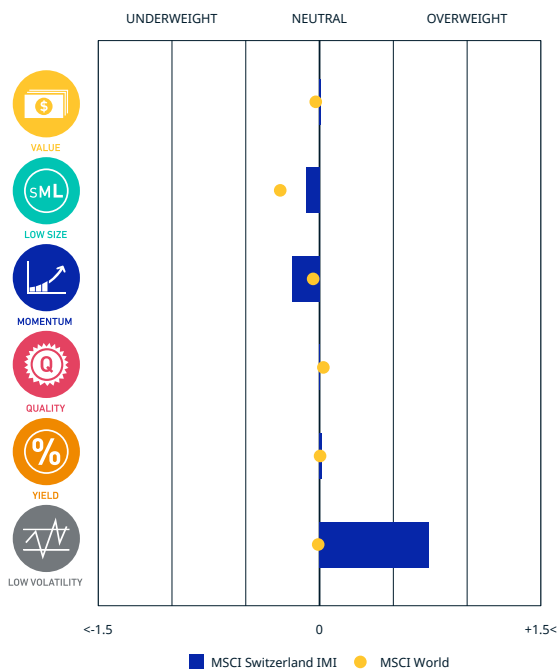
MSCI Switzerland IMI	
Number of Constituents	109
Mkt Cap (CHF Millions)	
Index	1,627,544.06
Largest	229,776.58
Smallest	269.60
Average	14,931.60
Median	2,827.25

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CHF Billions)	Index Wt. (%)	Sector
NOVARTIS	229.78	14.12	Health Care
ROCHE HOLDING PART	221.10	13.58	Health Care
NESTLE	202.05	12.41	Cons Staples
ABB LTD	99.12	6.09	Industrials
UBS GROUP	97.55	5.99	Financials
ZURICH INSURANCE GROUP	82.16	5.05	Financials
FIN RICHEMONT NAMEN A	74.48	4.58	Cons Discr
SWISS RE	39.50	2.43	Financials
LONZA GROUP	35.45	2.18	Health Care
HOLCIM	33.12	2.04	Materials
Total	1,114.31	68.47	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



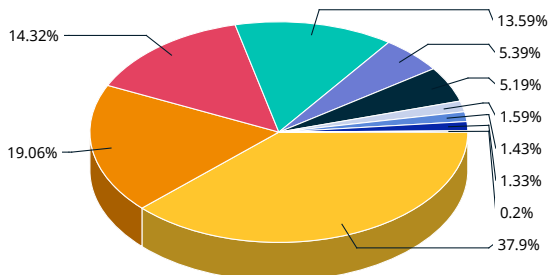
MSCI FaCS

- 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 37.9%
- Financials 19.06%
- Consumer Staples 14.32%
- Industrials 13.59%
- Materials 5.39%
- Consumer Discretionary 5.19%
- Real Estate 1.59%
- Information Technology 1.43%
- Communication Services 1.33%
- Utilities 0.2%

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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