

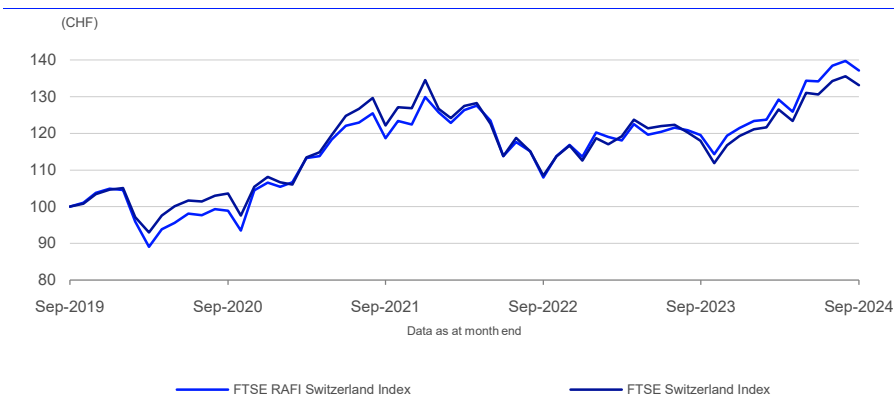
FTSE RAFI™ Switzerland Index

Data as at: 30 September 2024

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI Switzerland Index is part of the FTSE RAFI Country Index Series. The index comprises all Swiss stocks in the FTSE RAFI Developed ex US 1000 Index.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CHF)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI Switzerland Index	2.2	6.1	12.9	14.7	15.5	37.1	4.9	6.5	10.6	11.7	13.2
FTSE Switzerland Index	2.0	5.3	11.6	12.9	9.0	33.2	2.9	5.9	10.8	11.7	12.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (CHF)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI Switzerland Index	12.6	1.7	-1.8	17.1	-7.3	30.6	1.6	21.9	-12.6	6.9
FTSE Switzerland Index	12.4	2.4	-2.7	19.1	-7.6	31.2	3.3	24.4	-16.3	6

Return/Risk Ratio and Drawdown - Total Return

Index (CHF)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Switzerland Index	1.3	0.4	0.5	0.5	-6.3	-18.7	-30.0	-30.0
FTSE Switzerland Index	1.2	0.3	0.5	0.5	-6.6	-21.4	-26.0	-26.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Coverage

Swiss constituents of the FTSE RAFI Developed ex US 1000 Index.

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

Top 5 Constituents - FTSE RAFI Switzerland Index

Constituent	ICB Sector	FRCHE (Wgt %)	FTSE Switzerland (Wgt %)	Diff %
Roche Hldgs (GENUS)	Pharmaceuticals and Biotechnology	15.85	12.66	3.19
Nestle	Food Producers	14.45	14.79	-0.34
Novartis (REGD)	Pharmaceuticals and Biotechnology	13.09	13.41	-0.32
UBS Group AG	Investment Banking and Brokerage Services	7.16	5.66	1.50
Zurich Insurance Group	Nonlife Insurance	6.98	4.97	2.01
Totals		57.53	51.49	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FRCHE		FTSE Switzerland		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	2	0.67	2	1.03	-0.35
1510	Telecommunications	1	1.58	1	0.95	0.63
2010	Health Care	7	35.07	11	35.86	-0.80
3010	Banks	-	-	1	0.17	-0.17
3020	Financial Services	3	9.12	3	8.25	0.86
3030	Insurance	5	15.07	5	9.50	5.57
3510	Real Estate	2	1.06	2	0.87	0.19
4020	Consumer Products and Services	3	3.98	3	5.28	-1.30
4040	Retailers	1	0.35	1	0.25	0.10
4510	Food, Beverage and Tobacco	4	15.70	5	16.74	-1.03
4520	Personal Care, Drug and Grocery Stores	1	0.29	-	-	0.29
5010	Construction and Materials	4	7.60	5	7.98	-0.38
5020	Industrial Goods and Services	7	7.70	10	9.91	-2.21
5520	Chemicals	2	1.81	3	3.03	-1.22
6510	Utilities	-	-	1	0.19	-0.19
Totals		42	100.00	53	100.00	

Index Characteristics

Attributes	FRCHE	FTSE Switzerland
Number of constituents	42	53
Dividend Yield %	3.29	2.92
Constituent (Wgt %)		
Average	2.38	1.89
Largest	15.85	14.79
Median	0.81	0.72
Top 10 Holdings (Wgt %)	76.15	70.36

INFORMATION

Index Universe

FTSE RAFI Developed ex US 1000 Index

Index Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March



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