

# Vescore Switzerland Cap Weighted Index

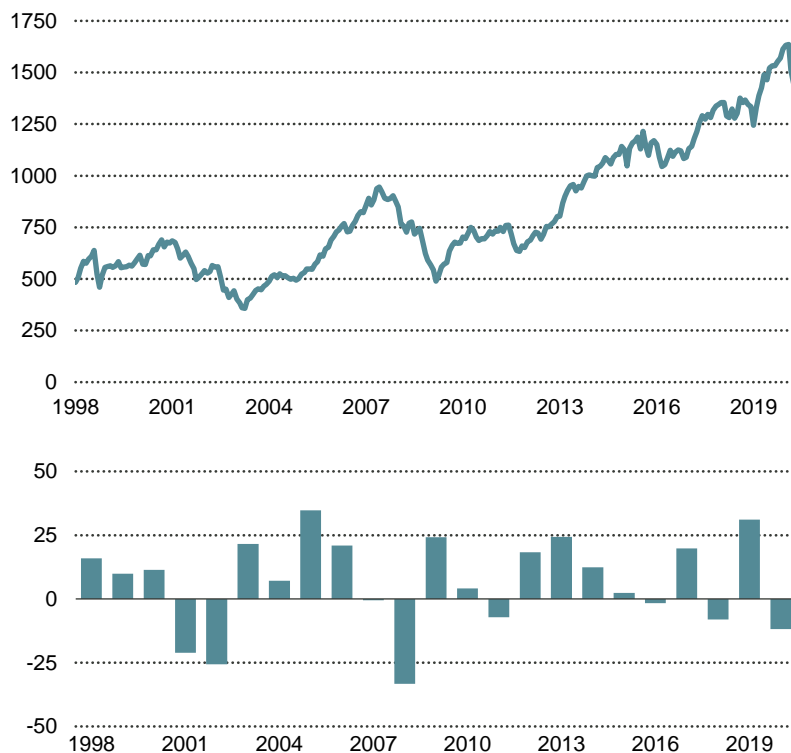
## Index methodology

The Vescore Switzerland Cap Weighted Index is part of the Vescore Switzerland Index Series. This suite of indices offers investors access to eight different equity indices based on the same investment universe. Each of the eight indices employs its own distinct weighting methodology.

The Vescore Switzerland universe is composed of the 50 largest companies listed on the SIX Swiss Exchange and is rebalanced on a quarterly basis. In order to be included in the universe, companies must fulfil minimum criteria in regard to trading volumes and free float of the stocks.

The constituents of the Vescore Switzerland Cap Weighted Index are weighted on the basis of their total market capitalisation. On each quarterly rebalancing date, each company's market capitalisation is set in relation to the aggregate market capitalisation of all companies in the Vescore Switzerland universe.

## Performance (in CHF, in %) <sup>1 4</sup>



## General information

<b>Universe</b>	Swiss Equities
<b>Number of constituents</b>	50 companies
<b>Launch date</b>	31.12.2013
<b>Inception value</b>	1,000
<b>History as of</b>	31.12.1997
<b>Index currency</b>	CHF
<b>Index calculator</b>	Solactive AG
<b>Versions</b>	Price / Net Total Return / Gross Total Return

## Ticker Gross Total Return Index

<b>Bloomberg</b>	VESCHCW Index
<b>Reuters</b>	.VESCHCWG
<b>ISIN</b>	DE000SLA0CS1

## Index methodology

<b>Weighting scheme</b>	Capital weighted
<b>Index rebalancing</b>	Mar, Jun, Sep, Dec
<b>Calculation method</b>	Laspeyre
<b>Calculation times</b>	9:00 to 17:35 (CET)
<b>Index calculation</b>	Real time (15 sec.)
<b>Index regulations</b>	vescore.com

## Risk/return overview (in CHF) <sup>1 4</sup>

	1 month	3 months	1 year	3 years	5 years	10 years	since 1997
<b>Returns</b>	-4.6%	-11.8%	1.0%	18.6%	24.2%	92.0%	197.8%
<b>Return (ann.)</b>	-	-	1.0%	5.9%	4.4%	6.7%	5.0%
<b>Volatility <sup>2</sup></b>	-	-	19.9%	15.0%	15.2%	15.2%	18.0%
<b>Sharpe Ratio <sup>3</sup></b>	-	-	0.1	0.4	0.3	0.5	0.2
<b>Max. drawdown <sup>2</sup></b>	-	-	-26.3%	-26.3%	-26.3%	-27.5%	-53.8%

## Annual returns and volatilities (in CHF) <sup>1 4</sup>

	2013	2014	2015	2016	2017	2018	2019	2020
<b>Returns</b>	24.3%	12.4%	2.3%	-1.7%	19.7%	-8.1%	31.1%	-11.8%
<b>Volatility <sup>2</sup></b>	13.0%	10.9%	19.7%	15.8%	8.7%	13.7%	10.1%	-
<b>Sharpe Ratio <sup>3</sup></b>	1.9	1.1	0.2	-0.1	2.4	-0.5	3.2	-

2/2 **Allocation**

**10 largest index positions**

Name	Sector	Weight
Nestle N	Consumer Goods	21.73%
Roche GS	Health Care	16.20%
Novartis N	Health Care	14.81%
Zurich Insurance N	Financials	3.77%
ABB N	Industrials	2.71%
UBS Group N	Financials	2.56%
Lonza N	Health Care	2.20%
Richemont N	Consumer Goods	2.03%
Givaudan N	Basic Materials	2.03%
Swisscom N	Telecommunications	1.98%
<b>Total</b>		<b>70.01%</b>

**Sector allocation**

Sector	No. of equities	Weight
Oil & Gas	0	0.00%
Basic Materials	3	3.47%
Industrials	16	13.53%
Consumer Goods	8	27.11%
Health Care	8	37.54%
Consumer Services	1	0.11%
Telecommunications	2	2.24%
Utilities	1	0.31%
Financials	12	14.49%
Technology	2	1.21%
<b>Total</b>		<b>100.00%</b>

The total number of equities can be higher than 50, since several companies have more than one type of stock.

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**Vescore Switzerland Indices**

**Index suite**

- Vescore Switzerland Cap Weighted Index
- Vescore Switzerland Equal Weighted Index
- Vescore Switzerland Accounting Based Index
- Vescore Switzerland Minimum Volatility Index
- Vescore Switzerland Risk Parity Index
- Vescore Switzerland Value Index
- Vescore Switzerland Momentum Index
- Vescore Switzerland Quality Index

**Kontakt**

Please visit our homepage or contact us directly for further information.

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[indexing@vescore.com](mailto:indexing@vescore.com)

- 1 Based on the Gross Total Return Index
- 2 Based on daily index values
- 3 Calculated using the 1-month Libor CHF
- 4 Source: Vontobel Asset Management. Past performance is not a reliable indicator of current or future performance.