

# Vescore Switzerland Equal Weighted Index

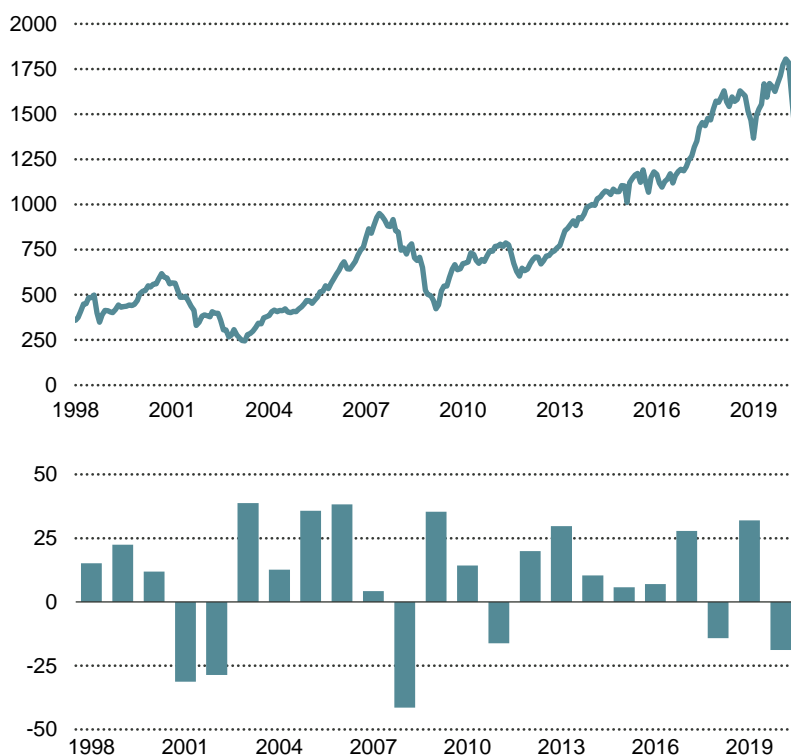
## Index methodology

The Vescore Switzerland Equal 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.

On each quarterly rebalancing date, each of the companies in the Vescore Switzerland Equal Weighted Index is given an identical weighting of 2%.

## 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> | VESCHEW Index |
| <b>Reuters</b>   | .VESCHEWG     |
| <b>ISIN</b>      | DE000SLA0CX1  |

## Index methodology

|                           |                     |
|---------------------------|---------------------|
| <b>Weighting scheme</b>   | Equal 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>                    | -10.8%  | -18.9%   | -5.7%  | 8.4%    | 28.0%   | 100.1%   | 308.6%     |
| <b>Return (ann.)</b>              | -       | -        | -5.7%  | 2.7%    | 5.1%    | 7.2%     | 6.5%       |
| <b>Volatility <sup>2</sup></b>    | -       | -        | 21.4%  | 16.1%   | 15.8%   | 15.9%    | 17.4%      |
| <b>Sharpe Ratio <sup>3</sup></b>  | -       | -        | -0.2   | 0.2     | 0.4     | 0.5      | 0.3        |
| <b>Max. drawdown <sup>2</sup></b> | -       | -        | -31.5% | -31.5%  | -31.5%  | -31.5%   | -64.2%     |

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

|                                  | 2013  | 2014  | 2015  | 2016  | 2017  | 2018   | 2019  | 2020   |
|----------------------------------|-------|-------|-------|-------|-------|--------|-------|--------|
| <b>Returns</b>                   | 29.7% | 10.3% | 5.7%  | 6.9%  | 27.8% | -14.2% | 32.0% | -18.9% |
| <b>Volatility <sup>2</sup></b>   | 12.2% | 11.1% | 18.4% | 16.3% | 9.1%  | 14.5%  | 11.7% | -      |
| <b>Sharpe Ratio <sup>3</sup></b> | 2.4   | 0.9   | 0.4   | 0.5   | 3.1   | -0.9   | 2.8   | -      |

2/2 **Allocation**

**10 largest index positions**

| Name                        | Sector             | Weight        |
|-----------------------------|--------------------|---------------|
| Logitech N                  | Technology         | 2.52%         |
| EMS-Chemie N                | Basic Materials    | 2.41%         |
| Emmi N                      | Consumer Goods     | 2.36%         |
| Lonza N                     | Health Care        | 2.35%         |
| VAT Group N                 | Industrials        | 2.31%         |
| Banque Cantonale Vaudoise N | Financials         | 2.29%         |
| Roche GS                    | Health Care        | 2.27%         |
| SIG COMBIBLOC               | Industrials        | 2.27%         |
| Swisscom N                  | Telecommunications | 2.26%         |
| Nestle N                    | Consumer Goods     | 2.25%         |
| <b>Total</b>                |                    | <b>23.29%</b> |

**Sector allocation**

| Sector             | No. of equities | Weight         |
|--------------------|-----------------|----------------|
| Oil & Gas          | 0               | 0.00%          |
| Basic Materials    | 3               | 6.43%          |
| Industrials        | 16              | 30.15%         |
| Consumer Goods     | 8               | 12.93%         |
| Health Care        | 8               | 16.23%         |
| Consumer Services  | 1               | 0.96%          |
| Telecommunications | 2               | 4.50%          |
| Utilities          | 1               | 2.14%          |
| Financials         | 12              | 22.06%         |
| Technology         | 2               | 4.59%          |
| <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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- 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.