

# MSCI Switzerland 20/35 Index (CHF)

The MSCI Switzerland 20/35 Index is designed to measure the performance of the large and mid cap segments of the Swiss market. The weight of the largest group entity in the index is constrained to 35% and the weights of all other entities are constrained to a maximum of 20%. With 41 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in Switzerland.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAY 2008 – JUL 2022)



## ANNUAL PERFORMANCE (%)

Year	MSCI Switzerland 20/35	MSCI Switzerland
2021	22.97	22.97
2020	2.28	1.91
2019	29.98	29.98
2018	-8.03	-8.03
2017	17.47	17.47
2016	-3.42	-3.42
2015	1.26	1.18
2014	11.62	11.63
2013	23.01	23.01
2012	17.81	17.81
2011	-6.47	-6.47
2010	0.80	0.80
2009	21.72	21.71

## INDEX PERFORMANCE – NET RETURNS (%) (JUL 29, 2022)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			Since May 30, 2008
					3 Yr	5 Yr	10 Yr	
MSCI Switzerland 20/35	4.16	-7.65	-7.06	-12.44	5.38	6.47	8.30	5.16
MSCI Switzerland	4.16	-7.65	-7.06	-12.44	5.26	6.39	8.26	5.11

## INDEX RISK AND RETURN CHARACTERISTICS (JUL 29, 2022)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 30, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Switzerland 20/35	1.61	13.40	12.51	11.67	0.51	0.63	0.79	0.48	43.23	2008-06-03–2009-03-09
MSCI Switzerland	1.61	13.38	12.50	11.67	0.51	0.62	0.79	0.47	43.38	2008-06-03–2009-03-09

<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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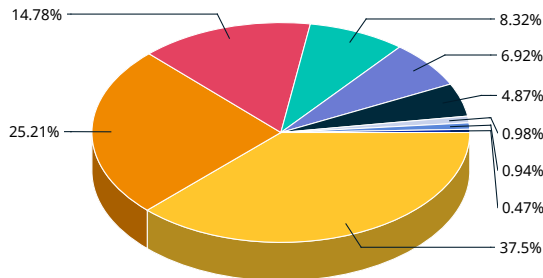
## INDEX CHARACTERISTICS

MSCI Switzerland 20/35	
<b>Number of Constituents</b>	41
<b>Mkt Cap (CHF Millions)</b>	
<b>Index</b>	1,421,581.41
<b>Largest</b>	327,778.60
<b>Smallest</b>	1,978.82
<b>Average</b>	34,672.72
<b>Median</b>	13,867.36

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (CHF Billions)	Index Wt. (%)	Sector
NESTLE	327.78	23.06	Cons Staples
ROCHE HOLDING GENUSS	221.59	15.59	Health Care
NOVARTIS	179.02	12.59	Health Care
ZURICH INSURANCE GROUP	62.43	4.39	Financials
FIN RICHEMONT NAMEN A	59.48	4.18	Cons Discr
UBS GROUP	54.47	3.83	Financials
ABB LTD	47.26	3.32	Industrials
LONZA GROUP	42.91	3.02	Health Care
ALCON	37.20	2.62	Health Care
SIKA	34.03	2.39	Materials
<b>Total</b>	<b>1,066.15</b>	<b>75.00</b>	

## SECTOR WEIGHTS



- Health Care 37.5%
- Consumer Staples 25.21%
- Financials 14.78%
- Industrials 8.32%
- Materials 6.92%
- Consumer Discretionary 4.87%
- Information Technology 0.98%
- Communication Services 0.94%
- Real Estate 0.47%

The MSCI Switzerland 20/35 Index was launched on Oct 04, 2013. 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 FRAMEWORK

The index is based on the MSCI 20/35 Capped [methodology](#). The MSCI 20/35 Indexes constrain the weight of the largest group entity at 35%, and all other group entities at 20%, with a buffer of 10% applied on these limits at each index rebalancing. The MSCI 20/35 Indexes are rebalanced quarterly as of the last business day of each February, May, August and November, to coincide with the Quarterly Index Reviews of their parent indexes. The MSCI 20/35 Indexes are also rebalanced on an “as needed” basis. This means that an MSCI 20/35 Index is rebalanced at the end of any day on which the 35% and 20% constraints (without the buffer) are breached. Such “as needed” rebalancings ensure that the index remains within the specified weight limits.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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