

The **Cboe CH 20** index aims to be comprised of the largest 20 Swiss issuers. The index base level is 10,000 as of December 31st, 2010. This is a price return index.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Uses a transparent, rules-based construction process. Index Rules are freely available on the cboe.com/indexeurope website.

Availability

Calculation is based on price and total return methodologies, both real-time, intra-second and end of day.

Statistics

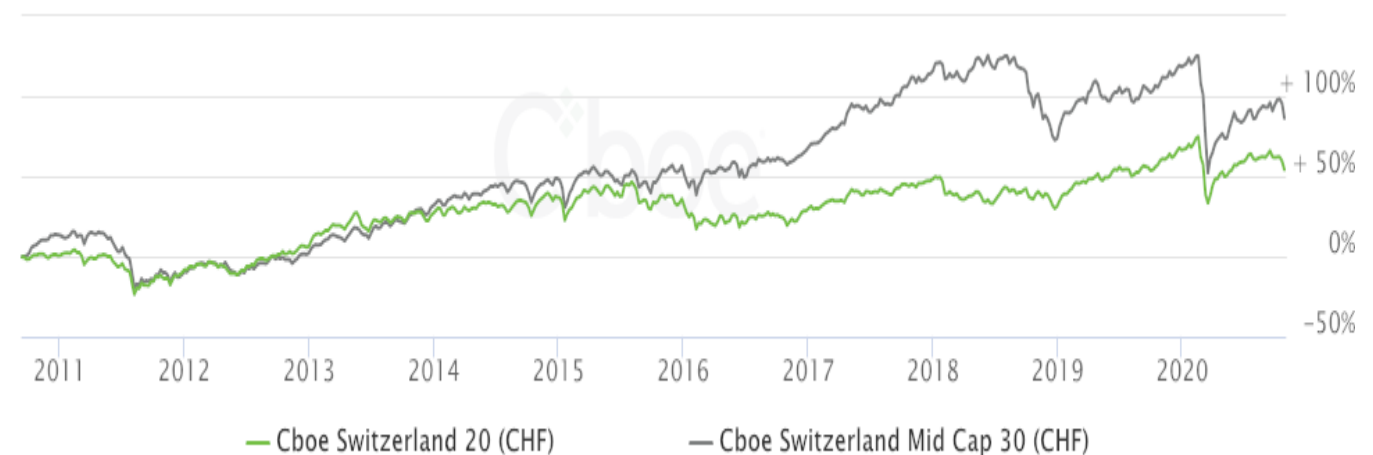
Index	ISIN	Ticker	RIC	Currency
Cboe Switzerland 20 (price)	DE000SLA2QD9	BCH20P	.BCH20P	CHF
Cboe Switzerland 20 (net)	DE000SLA2QM0	BCH20N	.BCH20N	CHF

Volatility	
Volatility (1y)	0.2327

Returns (%)	1M	3M	6M	YTD	1Y	3Y	5Y
Cboe Switzerland 20 (price)	-5.53	-4.04	0.69	-8.59	-4.69	4.78	10.06
Cboe Switzerland 20 (net)	-5.53	-3.94	0.95	-6.71	-2.74	11.6	22.55

Top 5 Performers	Country	1 month return %
UBS GROUP AG	SWITZERLAND	3.35
KUEHNE & NAGEL INTERNATIONAL AG	SWITZERLAND	2.12
SIKA AG	SWITZERLAND	-0.27
ALCON INC	SWITZERLAND	-0.38
LONZA GROUP AG	SWITZERLAND	-2.36

Historical Performance Chart



Industry Classification Benchmark

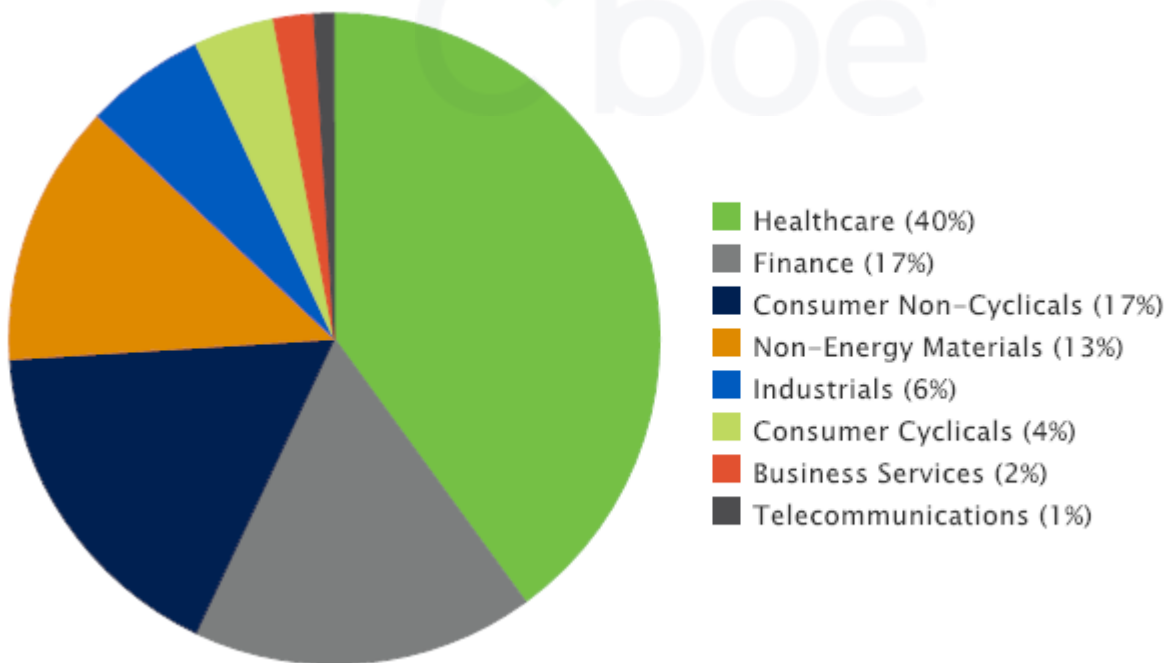
Index constituents are classified by the FactSet Revere Business Industry Classification (RBICS) consisting of 12 anchor industries.

Statistics

Index Market Cap (billions)	GBP	Constituent Market Cap (millions, float adjusted)	GBP
Total Market Cap (full)	1,064,303	Largest	176,763
Total Market Cap (float adjusted)	1,064,303	Smallest	7,436
Number of constituents	20	Average	53,215

Top 5 Companies	Country	Weight %
NESTLE SA	SWITZERLAND	16.61
ROCHE HOLDING AG	SWITZERLAND	16.22
NOVARTIS AG	SWITZERLAND	15.84
ZURICH INSURANCE GROUP AG	SWITZERLAND	5.62
ABB LTD-REG	SWITZERLAND	5.16

Sector Weights



For more information please contact IndexDataEU@Cboe.com

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