

## FACTSHEET - AS OF 26-Jan-2022

# Solactive Cornèr Swiss Family Owned Company Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC465	Base Value / Base Date	1000 Points / 04.02.2005
Bloomberg / Reuters	SCSFOCN Index/ .SCSFOCN	Last Price	8680.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.02.2005
Index Members	8		

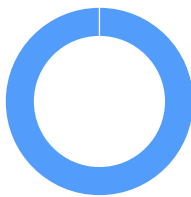
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.58%	0.84%	-2.77%	25.94%	-8.99%	768.07%
Performance (p.a.)						13.58%
Volatility (p.a.)	27.40%	22.69%	18.67%	16.08%	29.44%	18.72%
High	9650.31	9650.31	9650.31	9650.31	9650.31	9650.31
Low	8515.89	8515.89	8217.23	6982.86	8515.89	1000.00
Sharpe Ratio*	-2.40	0.18	-0.27	1.68	-2.47	0.76
Max. Drawdown	-11.76%	-11.76%	-11.76%	-11.76%	-11.76%	-53.97%
VaR 95 \ 99				-26.7% \ -43.2%		-29.3% \ -54.6%
CVaR 95 \ 99				-41.7% \ -66.3%		-45.5% \ -74.2%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

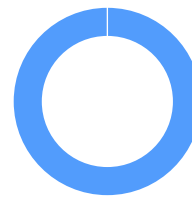
## COMPOSITION BY CURRENCIES

• CHF 100.0%



## COMPOSITION BY COUNTRIES

• CH 100.0%



## TOP COMPONENTS AS OF 26-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	23.15%
SIKA AG	SIKA SE Equity	CH	CHF	19.90%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	19.41%
KUEHNE & NAGEL INTERNATIONAL AG	KNIN SE Equity	CH	CHF	17.48%
BARRY CALLEBAUT AG	BARN SE Equity	CH	CHF	6.93%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	5.61%
SWATCH GROUP AG	UHR SE Equity	CH	CHF	4.72%
DKSH HOLDING AG	DKSH SE Equity	CH	CHF	2.79%

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