

FACTSHEET – 21.05.2018

Solactive Swiss Family Owned Companies Index (NTR)

DESCRIPTION

HISTORICAL PERFORMANCE*



CHARACTERISTICS

| | | | |
|---------------------|---------------------------------|------------------------|--|
| ISIN / WKN | DE000SLA21T0 / SLA21T | Base Value / Base Date | 100 Points / 09.01.2017 |
| Bloomberg / Reuters | SOLSFAMN Index / .SOLSFAMN | Last Price | 133.08 |
| Index Calculator | Solactive AG | 52W High | 140.46 |
| Index Type | Net Total Return | 52W Low | 114.61 |
| Index Currency | CHF | Calculation | 09:00am to 10:30pm (CET), every 15 seconds |
| Index Members | 8 | History | Available daily back to 21.05.2005 |
| Dividends | Reinvested (Total Return Index) | | |



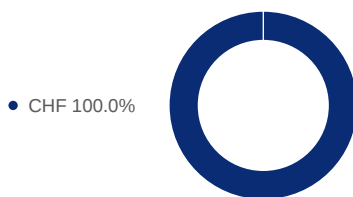
FACTSHEET – 21.05.2018

Solactive Swiss Family Owned Companies Index (NTR)

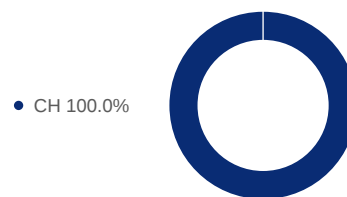
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 3.0% | 2.1% | 3.2% | 11.3% | -1.3% | 33.1% |
| Performance (p.a.) | 42.7% | 9.0% | 6.5% | 11.4% | -3.3% | 23.4% |
| Volatility (p.a.) | 9.1% | 13.9% | 13.7% | 12.3% | 15.1% | 11.6% |
| High | 134.44 | 134.44 | 140.46 | 140.46 | 140.46 | 140.46 |
| Low | 128.38 | 123.13 | 123.13 | 114.61 | 123.13 | 100.00 |
| Sharpe Ratio | 4.68 | 0.65 | 0.47 | 0.93 | -0.22 | 2.02 |
| Max. Drawdown | -1.2% | -6.0% | -12.3% | -12.3% | -12.3% | -12.3% |
| VaR 95 \ 99 | | | | -22.1% \ -28.6% | | -18.4% \ -28.6% |
| CVaR 95 \ 99 | | | | -27.5% \ -40.1% | | -26.6% \ -40.1% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21.05.2018

| Ticker | Currency | Country | Company | Weight |
|----------------|----------|---------|-----------------------------------|--------|
| SCHP SE Equity | CHF | CH | SCHINDLER HOLDING AG | 14.46% |
| ROG SE Equity | CHF | CH | ROCHE HOLDING AG | 13.74% |
| KNIN SE Equity | CHF | CH | KUEHNE NAGEL INTERNATIONAL LTD | 13.32% |
| SIK SE Equity | CHF | CH | SIKA AG | 12.76% |
| CFR SE Equity | CHF | CH | COMPAGNIE FINANCIERE RICHEMONT SA | 12.38% |
| DKSH SE Equity | CHF | CH | DKSH HOLDING AG | 12.36% |
| BARN SE Equity | CHF | CH | BARRY CALLEBAUT AG-REG | 10.76% |
| UHR SE Equity | CHF | CH | THE SWATCH GROUP SA | 10.21% |



FACTSHEET – 21.05.2018

Solactive Swiss Family Owned Companies Index (NTR)

For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

This info service is offered exclusively by Solactive AG, Guiollettstr. 54, D-60325 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2018. All rights reserved.

