

FACTSHEET – 22.02.2018

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	130.14
Index Calculator	Solactive AG	52W High	140.46
Index Type	Net Total Return	52W Low	107.78
Index Currency	CHF	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Members	10	History	Available daily back to 21.05.2005
Dividends	Reinvested (Total Return Index)		



FACTSHEET – 22.02.2018

Solactive Swiss Family Owned Companies Index (NTR)

STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.9%	0.7%	7.4%	20.0%	-3.5%	30.1%
Performance (p.a.)	-52.1%	2.8%	15.5%	20.4%	-21.6%	26.5%
Volatility (p.a.)	20.1%	13.8%	12.1%	11.3%	17.0%	11.0%
High	138.25	140.46	140.46	140.46	140.46	140.46
Low	125.32	125.32	119.45	108.41	125.32	100.00
Sharpe Ratio	-2.59	0.20	1.28	1.80	-1.27	2.41
Max. Drawdown	-9.4%	-10.8%	-10.8%	-10.8%	-10.8%	-10.8%
VaR 95 \ 99				-18.2% \ -35.7%		-17.2% \ -35.7%
CVaR 95 \ 99				-26.7% \ -42.3%		-25.4% \ -42.3%

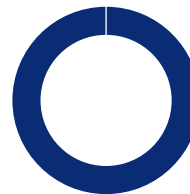
Composition by Currencies

• CHF 100.0%



Composition by Countries

• CH 100.0%



TOP COMPONENTS AS OF 22.02.2018

Ticker	Currency	Country	Company	Weight
SCHP SE Equity	CHF	CH	SCHINDLER HOLDING AG	13.51%
KNIN SE Equity	CHF	CH	KUEHNE NAGEL INTERNATIONAL LTD	12.11%
BARN SE Equity	CHF	CH	BARRY CALLEBAUT AG-REG	11.95%
ROG SE Equity	CHF	CH	ROCHE HOLDING AG	11.13%
SIK SE Equity	CHF	CH	SIKA AG	10.78%
CFR SE Equity	CHF	CH	COMPAGNIE FINANCIERE RICHEMONT SA	9.61%
UHR SE Equity	CHF	CH	THE SWATCH GROUP SA	9.28%
DKSH SE Equity	CHF	CH	DKSH HOLDING AG	9.22%
BUCN SE Equity	CHF	CH	BUCHER INDUSTRIES AG	7.81%
STLN SE Equity	CHF	CH	SCHMOLZ+BICKENBACH AG-REG	4.60%



FACTSHEET – 22.02.2018

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.

