

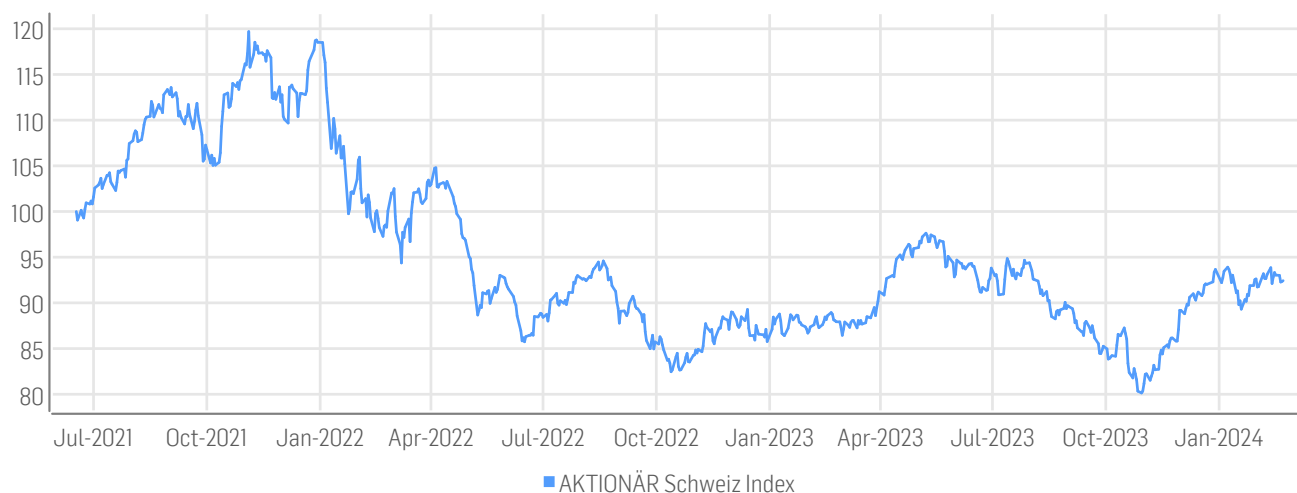
FACTSHEET - AS OF 22-Feb-2024

AKTIONÄR Schweiz Index

DESCRIPTION

Rule-based investing with a system. A political dispute between Switzerland and the European Union ensured that companies listed in Switzerland can no longer be traded on EU stock exchanges. With the "AKTIONÄR Schweiz Index", there is again the opportunity to invest with the Confederates. There are 15 companies in the index. The three big players Nestle as well as the pharmaceutical companies Novartis and Roche are set, the remaining twelve companies owe their affiliation to the AKTIONÄR Trend Signal Indicator.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODJV5 / SLODJV	Base Value / Base Date	100 Points / 17.06.2021
Bloomberg / Reuters	TSICH Index / .TSICH	Last Price	92.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	GTR	Calculation	09:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 17.06.2021
Index Members	16		

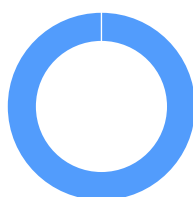
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.51%	7.28%	3.59%	5.13%	-1.31%	-7.57%
Performance (p.a.)						-2.89%
Volatility (p.a.)	11.29%	12.91%	13.42%	12.65%	13.57%	15.91%
High	93.85	93.91	93.91	97.63	93.91	119.69
Low	90.17	85.82	80.14	80.14	89.31	80.14
Sharpe Ratio*	2.77	2.25	0.26	0.10	-0.91	-0.43
Max. Drawdown	-1.84%	-4.90%	-11.01%	-17.91%	-4.90%	-33.04%
VaR 95 \ 99				-19.8% \ -29.5%		-26.3% \ -49.7%
CVaR 95 \ 99				-28.6% \ -41.5%		-38.7% \ -63.4%

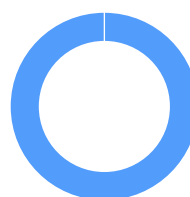
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
DOCMORRIS AG	DOCM SE Equity	CH	CHF	9.17%
NOVARTIS AG	NOVN SE Equity	CH	CHF	8.91%
NESTLE SA	NESN SE Equity	CH	CHF	8.62%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	8.46%
YPSOMED HOLDING AG	YPSN SE Equity	CH	CHF	7.65%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	6.45%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	6.45%
EFG INTERNATI	EFGN SE Equity	CH	CHF	6.35%
SULZER AG	SUN SE Equity	CH	CHF	6.11%
UBS GROUP AG	UBSG SE Equity	CH	CHF	5.91%
ALSO HOLDING AG-REG	ALSN SE Equity	CH	CHF	5.67%
ADECCO GROUP AG	ADEN SE Equity	CH	CHF	5.49%
MEDARTIS HOLDING AG	MED SE Equity	CH	CHF	5.17%
SOFTWAREONE HOLDING AG	SWON SE Equity	CH	CHF	5.03%
MEDMIX AG	MEDX SE Equity	CH	CHF	4.04%

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