

FACTSHEET - AS OF 22-Feb-2024

DER AKTIONÄR Familienunternehmen Index

DESCRIPTION

In Germany alone, there are currently more than 400 listed companies that are family-run. Many of them are world market leaders in their industries. On the stock exchange, a company is considered a family business if the founding family either holds 25 percent of the voting rights and/or a family member sits on the supervisory board or board. This is what the "Family Founding Definition" provides. The new family business index from DER AKTIONÄR relies on the success factor of the founding family and bundles twelve strong family businesses from Europe that have established themselves as top performers on the stock exchange. In addition to well-known German giants such as pharmaceutical manufacturer Merck, car rental company Sixt, IT service provider Bechtle or photovoltaic provider SMA Solar, other European champions are also represented in the index with beverage manufacturer Heineken, clothing company Hennes & Mauritz and consumer goods manufacturer Swatch Group.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGN76 / SLOGN7	Base Value / Base Date	100 Points / 02.08.2022
Bloomberg / Reuters	AKFAMILY Index/.AKFAMILY	Last Price	101.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.08.2022
Index Members	11		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.38%	0.19%	-3.60%	-0.95%	-3.14%	1.96%
Performance (p.a.)						1.25%
Volatility (p.a.)	12.73%	15.20%	15.88%	16.51%	15.83%	18.43%
High	103.08	105.34	106.92	114.24	105.26	114.24
Low	99.59	98.74	93.57	93.57	98.74	82.23
Sharpe Ratio*	2.30	-0.21	-0.70	-0.30	-1.45	-0.14
Max. Drawdown	-2.35%	-6.27%	-12.49%	-18.09%	-6.19%	-20.24%
VaR 95 \ 99				-22.5% \ -49.6%		-29.9% \ -49.6%
CVaR 95 \ 99				-37.1% \ -60.0%		-41.4% \ -56.8%

* 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

- EUR 62.9%
- DKK 10.6%
- GBP 10.5%
- CHF 8.5%
- Others 7.5%



COMPOSITION BY COUNTRIES

- DE 44.5%
- DK 10.6%
- GB 10.5%
- FR 9.5%
- Others 24.9%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	10.60%
EASYJET PLC	EZJ LN Equity	GB	GBP	10.51%
BECHTLE AG	BC8 GY Equity	DE	EUR	10.02%
MERCK KGAA	MRK GY Equity	DE	EUR	9.96%
PERNOD RICARD SA	RI FP Equity	FR	EUR	9.50%
HEINEKEN NV	HEIA NA Equity	NL	EUR	8.88%
DERMAPHARM HOLDING SE	DMP GY Equity	DE	EUR	8.52%
SWATCH GROUP AG	UHR SE Equity	CH	CHF	8.47%
SIXT SE	SIX2 GY Equity	DE	EUR	8.12%
SMA SOLAR TECHNOLOGY AG	S92 GY Equity	DE	EUR	7.93%

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