

	ADTV - Last month	ADTV - Last three years
Credit Suisse	22595016	12663387
Richemont	1379816	2073134
Swisscom	184673	162442
SGS	23095	25434

	Credit Suisse	Richemont	Swisscom	SGS	SMI20	SP500
Credit Suisse	1.00	0.63	0.41	0.56	0.70	0.55
Richemont	0.63	1.00	0.33	0.54	0.65	0.49
Swisscom	0.41	0.33	1.00	0.51	0.64	0.34
SGS	0.56	0.54	0.51	1.00	0.75	0.44
SMI20	0.70	0.65	0.64	0.75	1.00	0.58
SP500	0.55	0.49	0.34	0.44	0.58	1.00

	Credit Suisse	Richemont	Swisscom	SGS	SMI20	SP500
Credit Suisse	1.00	0.42	0.23	0.32	0.43	0.30
Richemont	0.42	1.00	0.18	0.39	0.46	0.29
Swisscom	0.23	0.18	1.00	0.29	0.37	0.12
SGS	0.32	0.39	0.29	1.00	0.52	0.25
SMI20	0.43	0.46	0.37	0.52	1.00	0.33
SP500	0.30	0.29	0.12	0.25	0.33	1.00

	Credit Suisse	Richemont	Swisscom	SGS	SMI20	SP500
Credit Suisse	1.00	0.59	0.32	0.44	0.59	0.42
Richemont	0.59	1.00	0.26	0.54	0.64	0.41
Swisscom	0.32	0.26	1.00	0.42	0.52	0.17
SGS	0.44	0.54	0.42	1.00	0.69	0.36
SMI20	0.59	0.64	0.52	0.69	1.00	0.46
SP500	0.42	0.41	0.17	0.36	0.46	1.00

	Credit Suisse	Richemont	Swisscom	SGS
Min	-17.47%	-14.5%	-7.79%	-9.17%
Max	13.92%	10.94%	9.28%	7.91%
Median	0.0%	0.09%	0.02%	0.14%
Mean	-0.05%	0.02%	0.03%	0.04%
Standard Deviation	2.32%	1.87%	1.14%	1.29%
Skewness	-0.8	-0.42	0.07	-0.37
Kurtosis	10.52	7.4	12.23	7.9
Value at Risk	0.06	0.05	0.03	0.04
Expected Shortfall	0.11	0.07	0.05	0.05

	Credit Suisse	Richemont	Swisscom	SGS
% Change	-43.75	14.32	19.92	23.47
Min	6.20	48.66	375.98	1850.63
Max	15.77	94.72	528.82	2756.00
Median	11.36	72.77	450.12	2330.63
Mean	11.38	71.93	444.20	2335.31
Standard Deviation	1.81	10.27	34.90	160.28
Skewness	-0.18	-0.10	-0.19	0.17
Kurtosis	0.04	-0.69	-0.90	-0.11
Value at Risk	-6.92	-50.53	-378.78	-1998.38
Expected Shortfall	-6.49	-49.72	-377.75	-1929.31

	ADTV - Last month	ADTV - Last three years
Credit Suisse	22595016	12663387
UBS	14342477	16710546
ABB	6011700	7633406
Novartis	5362601	5848525
Nestle	4911121	5754748
LafargeHolcim	1969625	2586225
Roche	1687019	1845463
Richemont	1379816	2073134
Swiss Re	1261646	1612901
Alcon	973923	1820399
Zurich Insurance Group	603503	566517
Sika	299681	549698
Lonza	208425	326636
Swisscom	184673	162442
Swiss Life Holding	157328	189753
Swatch Group	153950	279918
Geberit	102333	152361
Partners Group	63191	76297
Givaudan	25133	28990
SGS	23095	25434

	Beta	Cokurtosis	Coskewness
Credit Suisse	1.50	-0.96	9.41
Richemont	1.13	-1.04	6.59
Swisscom	0.66	-0.97	8.23
SGS	0.89	-0.84	8.84

	x = 0	x = 1 000	x =1 000 000	x = ADTV x 2
Nestle	90.92	42.04	42.04	42.04
Swisscom	89.80	59.90	59.90	59.90
Givaudan	89.56	68.22	68.22	68.22
Novartis	88.71	40.60	40.60	40.60
Roche	88.65	47.49	47.49	47.49
SGS	88.62	67.85	67.85	67.85
Geberit	88.12	61.55	61.55	61.55
Zurich Insurance Group	86.64	52.12	52.12	52.12
Partners Group	86.48	62.49	62.49	62.49
ABB	85.79	38.74	38.74	38.74
Sika	85.56	55.02	55.02	55.02
Swiss Life Holding	85.38	57.89	57.89	57.89
Lonza	85.38	56.61	56.61	56.61
LafargeHolcim	84.65	44.71	44.71	44.71
Swiss Re	84.00	46.83	46.83	46.83
Richemont	83.60	46.15	46.15	46.15
UBS	82.94	32.52	32.52	32.52
Swatch Group	82.66	56.26	56.26	56.26
Alcon	82.51	47.43	47.43	47.43
Credit Suisse	79.36	28.73	28.73	28.73

	x = 0	x = 1 000	x =1 000 000	x = ADTV x 2
Credit Suisse	79.36	28.73	28.73	28.73
Richemont	83.60	46.15	46.15	46.15
Swisscom	89.80	59.90	59.90	59.90
SGS	88.62	67.85	67.85	67.85

	Lending Value	Annualized Volatility
Nestle	0.91	0.17
Swisscom	0.90	0.18
Givaudan	0.90	0.20
Novartis	0.89	0.20
Roche	0.89	0.21
SGS	0.89	0.20
Geberit	0.88	0.22
Zurich Insurance Group	0.87	0.25
Partners Group	0.86	0.26
ABB	0.86	0.26
Sika	0.86	0.28
Lonza	0.85	0.28
Swiss Life Holding	0.85	0.27
LafargeHolcim	0.85	0.28
Swiss Re	0.84	0.29
Richemont	0.84	0.30
UBS	0.83	0.31
Swatch Group	0.83	0.30
Alcon	0.83	0.33
Credit Suisse	0.79	0.37

	Lending Value	Annualized Volatility
Credit Suisse	0.79	0.37
Richemont	0.84	0.30
Swisscom	0.90	0.18
SGS	0.89	0.20

	ADTV	Gamma
Credit Suisse	22595017	1.931434e-08
Richemont	1379817	1.780821e-07
Swisscom	184674	8.802315e-07
SGS	23095	4.591796e-06

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	73	0.3	1	16 Aug 2019
Richemont	26	0.11	1	19 Mar 2020
Swisscom	0	0.0	0	-
SGS	55	0.23	1	16 Aug 2019

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	43	0.35	1	16 Aug 2019
Richemont	0	0.0	0	-
Swisscom	0	0.0	0	-
SGS	29	0.24	1	16 Aug 2019

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	15	0.25	0	-
Richemont	0	0.0	0	-
Swisscom	0	0.0	0	-
SGS	0	0.0	0	-

	Three month loan	Six month loan	One year loan
Credit Suisse	15	43	73
Richemont	0	0	26
Swisscom	0	0	0
SGS	0	29	55