

adtvsel

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

corr pearson

	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

corrkendall

	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

corrspearman

	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

describelogs

	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

describeprices

	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

smiadtvsorted

	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

sysrisk

	Beta	Coskewness	Cokurtosis
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

smiadjlvs

	x = 0	x = 1 000	x =1 000 000
Nestle	0.91	0.91	0.84
Swisscom	0.90	0.90	0.32
Givaudan	0.90	0.89	0.01
Novartis	0.89	0.89	0.82
Roche	0.89	0.89	0.73
SGS	0.89	0.88	0.01
Geberit	0.88	0.88	0.18
Zurich Insurance Group	0.87	0.87	0.57
Partners Group	0.86	0.86	0.09
ABB	0.86	0.86	0.80
Sika	0.86	0.85	0.42
Swiss Life Holding	0.85	0.85	0.27
Lonza	0.85	0.85	0.33
LafargeHolcim	0.85	0.85	0.71
Swiss Re	0.84	0.84	0.66
Richemont	0.84	0.84	0.67
UBS	0.83	0.83	0.80
Swatch Group	0.83	0.83	0.25
Alcon	0.83	0.82	0.62
Credit Suisse	0.79	0.79	0.77

seladjlvs

	x = 0	x = 1 000	x =1 000 000
Credit Suisse	0.79	0.79	0.77
Richemont	0.84	0.84	0.67
Swisscom	0.90	0.90	0.32
SGS	0.89	0.88	0.01

smilvs

	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

sellvs

	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

selliq

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

default12m

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	178	0.73	1	21 May 2019
Richemont	54	0.22	1	20 May 2019
Swisscom	0	0.0	0	-
SGS	178	0.73	1	21 May 2019

default6m

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	111	0.9	1	21 May 2019
Richemont	19	0.15	1	20 May 2019
Swisscom	0	0.0	0	-
SGS	110	0.89	1	21 May 2019

default3m

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	51	0.84	1	21 May 2019
Richemont	11	0.18	1	20 May 2019
Swisscom	0	0.0	0	-
SGS	48	0.79	1	21 May 2019

mcdays

	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

default12m2

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	0	0.0	0	-
Richemont	0	0.0	0	-
Swisscom	205	0.91	1	15 May 2020
SGS	5	0.02	0	-

default6m2

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	0	0.0	0	-
Richemont	0	0.0	0	-
Swisscom	103	0.83	1	15 May 2020
SGS	5	0.04	0	-

default3m2

	# of days in MC state	Frequency	Default	Default Date
Credit Suisse	0	0.0	0	-
Richemont	0	0.0	0	-
Swisscom	52	0.85	1	15 May 2020
SGS	5	0.08	0	-

mcdays2

	Three month loan	Six month loan	One year loan
Credit Suisse	0	0	0
Richemont	0	0	0
Swisscom	52	103	205
SGS	5	5	5