

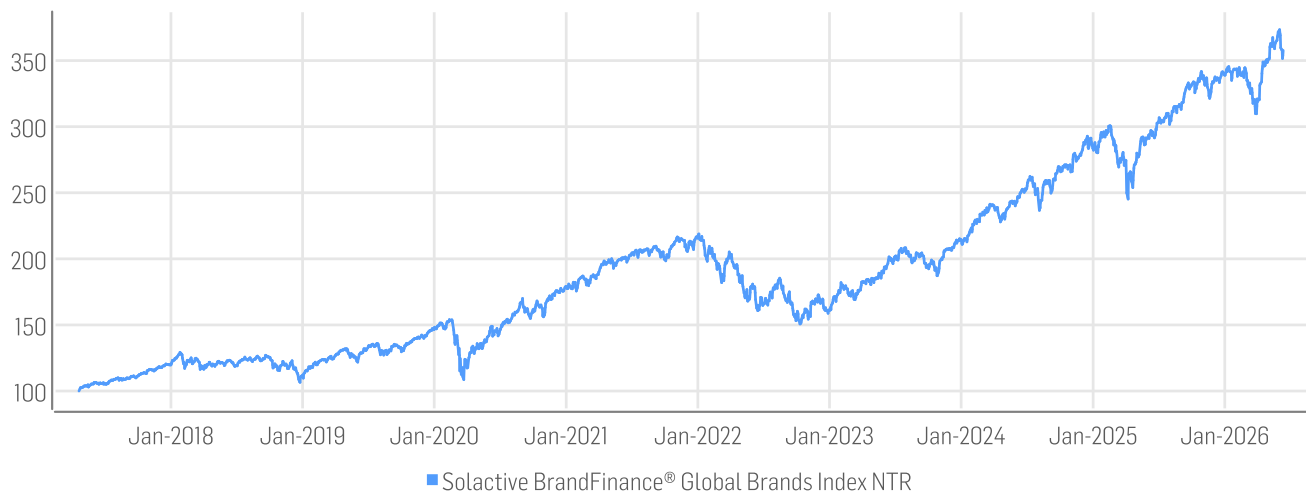
# FACTSHEET - AS OF 12-Jun-2026

## Solactive BrandFinance® Global Brands Index NTR

### DESCRIPTION

The index tracks the performance of companies that represent the most valuable brands globally, subject to liquidity, ESG, and quality-based filters.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJA11 / SLOJA1	Base Value / Base Date	100 Points / 21.04.2017
Bloomberg / Reuters	SOLAGBN Index/ .SOLAGBN	Last Price	357.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 21.04.2017
Index Members	84		

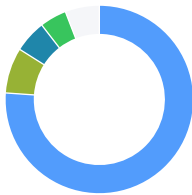
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.48%	10.02%	6.19%	21.82%	5.48%	257.66%
Performance (p.a.)						14.96%
Volatility (p.a.)	15.05%	15.70%	13.39%	11.98%	13.92%	16.74%
High	373.42	373.42	373.42	373.42	373.42	373.42
Low	351.57	309.76	309.76	291.49	309.76	100.00
Sharpe Ratio*	-1.34	2.79	0.70	1.55	0.65	0.68
Max. Drawdown	-5.85%	-5.85%	-10.35%	-10.35%	-10.35%	-31.12%
VaR 95 \ 99				-21.8% \ -30.7%		-25.4% \ -48.1%
CVaR 95 \ 99				-28.1% \ -38.9%		-40.4% \ -70.9%

\* 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).

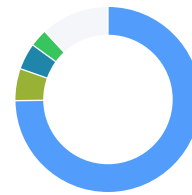
## COMPOSITION BY CURRENCIES

- USD 76.1%
- EUR 7.8%
- TWD 5.6%
- KRW 4.6%
- Others 5.9%



## COMPOSITION BY COUNTRIES

- US 74.8%
- TW 5.6%
- KR 4.6%
- DE 3.1%
- Others 11.9%



## TOP COMPONENTS AS OF 12-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.58%
BROADCOM INC	AVGO UW Equity	US	USD	5.40%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.36%
NVIDIA CORP	NVDA UW Equity	US	USD	5.17%
APPLE INC	AAPL UW Equity	US	USD	5.05%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.02%
TESLA INC	TSLA UW Equity	US	USD	4.72%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.69%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.31%
META PLATFORMS INC	META UW Equity	US	USD	3.90%

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