

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Omaha Alpha Index PR

### DESCRIPTION

The Solactive Omaha Alpha Index PR aims to track the Top 20 securities from the 13F-HR filing of Berkshire Hathaway Inc., selected based on financial performance, brand ranking and drive for innovation.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBF06	Base Value / Base Date	100 Points / 24.08.2020
Bloomberg / Reuters	/ .SOOMAHAP	Last Price	151.97
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 24.08.2020
Index Members	20		

## STATISTICS

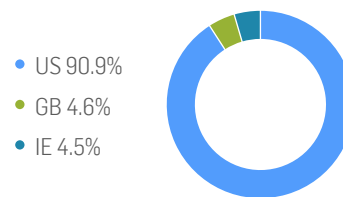
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.23%	3.21%	22.48%	18.97%	4.40%	51.97%
Performance (p.a.)						12.07%
Volatility (p.a.)	11.75%	10.37%	10.44%	10.39%	9.82%	15.20%
High	157.39	157.39	157.39	157.39	157.39	157.39
Low	148.85	146.45	126.01	124.08	143.87	93.63
Sharpe Ratio*	-3.26	0.81	4.37	1.34	0.90	0.44
Max. Drawdown	-5.43%	-5.43%	-5.43%	-10.90%	-5.43%	-18.86%
VaR 95 \ 99				-17.0% \ -25.1%		-23.4% \ -47.6%
CVaR 95 \ 99				-21.3% \ -25.9%		-36.5% \ -57.8%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
KROGER CO	KR UN Equity	US	USD	5.61%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.49%
CHEVRON CORP	CVX UN Equity	US	USD	5.47%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	5.38%
CAPITAL ONE FINL.	COF UN Equity	US	USD	5.33%
JEFFERIES FINANCIAL GROUP INC	JEF UN Equity	US	USD	5.22%
COCA-COLA CO/THE	KO UN Equity	US	USD	5.16%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.09%
T-MOBILE US INC	TMUS UW Equity	US	USD	5.03%
NVR INC	NVR UN Equity	US	USD	5.03%

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