

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Two Bucks Index NTR

### DESCRIPTION

Solactive 2 Bucks Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1B7	Base Value / Base Date	100 Points / 09.05.2017
Bloomberg / Reuters	S02BUCKN Index/ .S02BUCKN	Last Price	93.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 09.05.2017
Index Members	50		

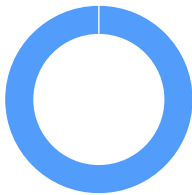
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.15%	-5.22%	25.86%	15.06%	-15.01%	-6.89%
Performance (p.a.)						-1.02%
Volatility (p.a.)	35.61%	41.41%	44.08%	38.97%	40.53%	40.91%
High	104.61	109.06	113.11	113.11	109.56	206.36
Low	88.22	88.22	75.80	73.98	88.22	41.64
Sharpe Ratio*	-2.19	-0.60	1.23	0.26	-1.10	-0.15
Max. Drawdown	-15.67%	-19.11%	-22.01%	-30.39%	-19.48%	-64.15%
VaR 95 \ 99				-57.5% \ -74.3%		-61.0% \ -100.7%
CVaR 95 \ 99				-69.8% \ -98.2%		-91.3% \ -162.7%

\* 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).

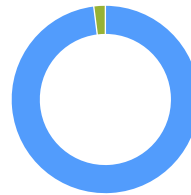
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 98.0%  
• BM 2.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOUNDHOUND AI INC-A	SOUN UQ Equity	US	USD	4.95%
MATTERPORT INC	MTTR UQ Equity	US	USD	4.32%
GERON CORP	GERN UW Equity	US	USD	4.20%
COEUR MINING INC	CDE UN Equity	US	USD	3.81%
IMMUNITYBIO INC	IBRX UW Equity	US	USD	3.46%
MERSANA THERAPEUTICS INC	MRSN UW Equity	US	USD	3.03%
BGC GROUP INC-CL A	BGC UW Equity	US	USD	2.73%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	2.61%
HECLA MINING CO	HL UN Equity	US	USD	2.59%
MANKIND CORP	MNKD UQ Equity	US	USD	2.54%

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