

FACTSHEET - AS OF 08-May-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	SO2BUCKN Index/ .SO2BUCKN	Last Price	95.74
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		

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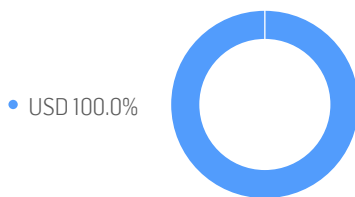
Solactive Two Bucks Index NTR

STATISTICS

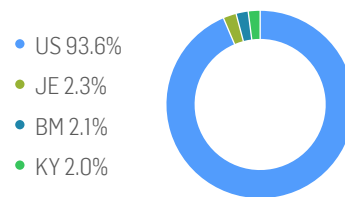
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.46%	-3.16%	24.22%	15.80%	-12.61%	-4.26%
Performance (p.a.)						-0.62%
Volatility (p.a.)	33.65%	39.34%	42.36%	38.28%	39.65%	40.86%
High	100.55	109.06	113.11	113.11	109.56	206.36
Low	88.22	88.22	77.07	73.98	88.22	41.64
Sharpe Ratio*	-1.42	-0.45	1.18	0.28	-0.92	-0.15
Max. Drawdown	-12.26%	-19.11%	-22.01%	-30.39%	-19.48%	-64.15%
VaR 95 \ 99				-56.8% \ -70.2%		-60.8% \ -100.7%
CVaR 95 \ 99				-66.7% \ -88.0%		-90.9% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
MATTERPORT INC	MTTR UQ Equity	US	USD	4.44%
IMMUNITYBIO INC	IBRX UW Equity	US	USD	3.08%
THOUGHTWORKS HOLDING ORD	TWKS UW Equity	US	USD	2.63%
GERON CORP	GERN UW Equity	US	USD	2.52%
COEUR MINING INC	CDE UN Equity	US	USD	2.51%
PAYONEER GLOBAL INC	PAYO UQ Equity	US	USD	2.47%
AURORA INNOVATION INC	AUR UW Equity	US	USD	2.41%
ARDELYX INC	ARDX UQ Equity	US	USD	2.37%
BGC GROUP INC-CL A	BGC UW Equity	US	USD	2.36%
AST SPACEMOBILE INC	ASTS UW Equity	US	USD	2.35%

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