

FACTSHEET - AS OF 24-May-2024

Solactive Two Bucks Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1C5	Base Value / Base Date	100 Points / 09.05.2017
Bloomberg / Reuters	/ .S02BUCKT	Last Price	98.83
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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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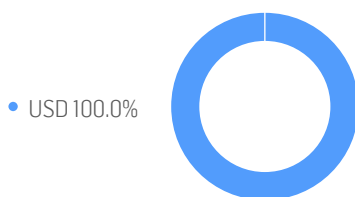
Solactive Two Bucks Index GTR

STATISTICS

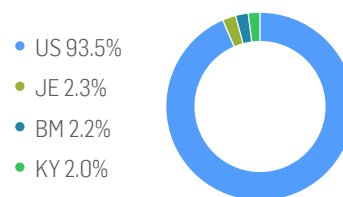
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.77%	-0.93%	11.02%	15.17%	-11.16%	-1.17%
Performance (p.a.)						-0.17%
Volatility (p.a.)	32.68%	35.99%	40.71%	38.03%	38.92%	40.81%
High	103.94	110.75	114.84	114.84	111.24	208.33
Low	91.38	89.65	88.44	75.07	89.65	41.86
Sharpe Ratio*	3.57	-0.25	0.45	0.27	-0.79	-0.13
Max. Drawdown	-6.18%	-19.05%	-21.93%	-30.35%	-19.41%	-63.97%
VaR 95 \ 99				-56.7% \ -69.9%		-60.9% \ -100.6%
CVaR 95 \ 99				-66.7% \ -88.0%		-90.9% \ -162.6%

* 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 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
AST SPACEMOBILE INC	ASTS UW Equity	US	USD	4.77%
MATTERPORT INC	MTTR UQ Equity	US	USD	4.36%
COEUR MINING INC	CDE UN Equity	US	USD	2.64%
IMMUNITYBIO INC	IBRX UW Equity	US	USD	2.50%
PAYONEER GLOBAL INC	PAYO UQ Equity	US	USD	2.50%
THOUGHTWORKS HOLDING ORD	TWKS UW Equity	US	USD	2.46%
SABRE CORP	SABR UW Equity	US	USD	2.40%
MEDICAL PROPERTIES TRUST INC	MPW UN Equity	US	USD	2.36%
COMPASS INC - CLASS A	COMP UN Equity	US	USD	2.32%
ARCADIUM LITHIUM PLC	ALTM UN Equity	JE	USD	2.29%

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