

FACTSHEET - AS OF 26-Apr-2024

Solactive Stay at Home Online Select Equity Series 2 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCSG9	Base Value / Base Date	100 Points / 30.09.2013
Bloomberg / Reuters	/ .SOLA2IEN	Last Price	769.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2013
Index Members	9		

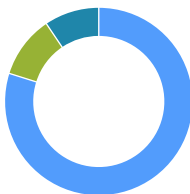
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.17%	-7.66%	14.95%	29.76%	-5.67%	669.35%
Performance (p.a.)						21.29%
Volatility (p.a.)	17.74%	18.93%	20.09%	22.88%	18.90%	24.97%
High	828.75	846.07	846.07	846.07	846.07	1110.06
Low	747.08	747.08	677.38	588.71	747.08	96.93
Sharpe Ratio*	-3.66	-1.74	1.36	1.09	-1.15	0.64
Max. Drawdown	-9.85%	-11.70%	-11.70%	-18.48%	-11.70%	-56.90%
VaR 95 \ 99				-34.0% \ -55.1%		-40.7% \ -69.9%
CVaR 95 \ 99				-46.3% \ -65.4%		-58.4% \ -88.0%

* 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).

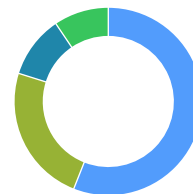
COMPOSITION BY CURRENCIES

- USD 79.8%
- CAD 10.7%
- GBP 9.4%



COMPOSITION BY COUNTRIES

- US 56.0%
- KY 23.8%
- CA 10.7%
- GB 9.4%



COMPONENTS AS OF 26-Apr-2024

Ticker	Currency	Country	Company	Index Weight (%)
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	12.18%
AMZN UW Equity	USD	US	AMAZON.COM INC	11.68%
NTES UW Equity	USD	KY	NETEASE INC-ADR	11.65%
EA UW Equity	USD	US	ELECTRONIC ARTS INC	11.38%
MSFT UW Equity	USD	US	MICROSOFT CORP	11.33%
RNG UN Equity	USD	US	RINGCENTRAL INC	10.87%
NFLX UW Equity	USD	US	NETFLIX INC	10.74%
SHOP CT Equity	CAD	CA	SHOPIFY INC	10.72%
OCDO LN Equity	GBP	GB	OCADO GROUP PLC	9.44%

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