

FACTSHEET - AS OF 26-Apr-2024

Solactive Global SuperDividend v2 Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOD109 / SLOD10	Base Value / Base Date	1000 Points / 15.09.2021
Bloomberg / Reuters	/ .SOSDIV2P	Last Price	568.75
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 15.09.2021
Index Members	100		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.49%	-0.80%	9.69%	2.14%	-2.82%	-42.80%
Performance (p.a.)						-19.25%
Volatility (p.a.)	13.23%	13.12%	13.99%	14.71%	12.89%	17.36%
High	570.05	574.35	592.07	602.66	586.24	997.90
Low	544.24	537.11	517.98	514.25	537.11	514.25
Sharpe Ratio*	1.09	-0.65	1.10	-0.21	-1.06	-1.41
Max. Drawdown	-4.53%	-6.48%	-9.28%	-14.67%	-8.38%	-48.47%
VaR 95 \ 99				-26.4% \ -34.7%		-28.7% \ -51.0%
CVaR 95 \ 99				-31.3% \ -37.8%		-41.3% \ -68.0%

* 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).

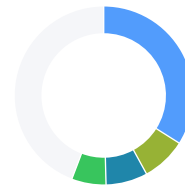
COMPOSITION BY CURRENCIES

- USD 36.8%
- HKD 14.6%
- EUR 12.4%
- BRL 6.2%
- Others 30.0%



COMPOSITION BY COUNTRIES

- US 34.0%
- BM 8.1%
- KY 7.5%
- BR 6.2%
- Others 44.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
LUFAX HOLDING LTD	LU UN Equity	KY	USD	1.79%
YUE YUEN INDUSTRIAL HOLDINGS LTD	551 HK Equity	BM	HKD	1.76%
B. RILEY FINANCIAL INC	RILY UQ Equity	US	USD	1.61%
SITC INTERNATIONAL HOLDINGS	1308 HK Equity	KY	HKD	1.40%
SOLVAY SA	SOLB BB Equity	BE	EUR	1.24%
BW LPG LTD	BWLPG NO Equity	BM	NOK	1.24%
MFE-MEDIAFOREUROPE NV (CLASS A)	MFEA IM Equity	NL	EUR	1.23%
BERRY CORP	BRY UW Equity	US	USD	1.22%
AVANCE GAS HOLDING LTD	AGAS NO Equity	BM	NOK	1.22%
LONGFOR GROUP HOLDINGS LTD	960 HK Equity	KY	HKD	1.16%

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