

FACTSHEET - AS OF 01-Jul-2022

Solactive Become Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODUF5 / SLODUF	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	null / .SOLBCM	Last Price	2641.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	30		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.55%	-2.35%	-0.75%	6.16%	-0.75%	164.13%
Performance (p.a.)						6.20%
Volatility (p.a.)	14.43%	12.04%	12.43%	10.76%	12.39%	15.21%
High	2799.27	2823.50	2823.50	2823.50	2823.50	2823.50
Low	2599.84	2599.84	2549.17	2460.53	2549.17	658.71
Sharpe Ratio*	-3.43	-0.72	-0.07	0.64	-0.07	0.45
Max. Drawdown	-7.12%	-7.92%	-7.92%	-7.92%	-7.92%	-45.53%
VaR 95 \ 99				-17.8% \ -29.4%		-22.1% \ -43.2%
CVaR 95 \ 99				-26.2% \ -39.9%		-37.2% \ -65.2%

* 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

- EUR 35.5%
- GBP 26.9%
- USD 17.9%
- JPY 8.8%
- Others 10.8%



COMPOSITION BY COUNTRIES

- GB 26.9%
- US 17.9%
- FR 13.1%
- JP 8.8%
- Others 33.2%



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
GILEAD SCIENCES INC	GILD UW Equity	US	USD	5.15%
TELENOR ASA	TEL NO Equity	NO	NOK	4.73%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.55%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.26%
HASEKO CORP ORD	1808 JT Equity	JP	JPY	4.26%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.12%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	4.06%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	4.06%
BOUYGUES SA	EN FP Equity	FR	EUR	4.04%
DANONE SA	BN FP Equity	FR	EUR	3.89%

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