

FACTSHEET - AS OF 10-Sep-2024

Solactive Become Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODUF5 / SLODUF	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLBCM	Last Price	3207.04
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	5.57%	9.33%	13.84%	21.32%	16.44%	220.70%
Performance (p.a.)						6.56%
Volatility (p.a.)	5.58%	9.67%	9.16%	9.35%	9.08%	14.86%
High	3207.04	3207.04	3207.04	3207.04	3207.04	3207.04
Low	3029.27	2916.79	2773.98	2499.37	2711.17	658.71
Sharpe Ratio*	16.10	4.13	2.88	1.93	2.27	0.19
Max. Drawdown	-0.45%	-4.00%	-4.00%	-6.14%	-4.00%	-45.53%
VaR 95 \ 99				-14.4% \ -24.9%		-21.9% \ -41.8%
CVaR 95 \ 99				-21.8% \ -40.2%		-36.1% \ -63.1%

* 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

- Gbp 23.1%
- USD 22.2%
- EUR 21.8%
- CAD 12.4%
- Others 20.5%



COMPOSITION BY COUNTRIES

- GB 23.1%
- US 22.2%
- CA 12.4%
- FR 11.7%
- Others 30.6%



TOP COMPONENTS AS OF 10-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	4.61%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.55%
HASEKO CORP ORD	1808 JT Equity	JP	JPY	4.23%
BCE INC	BCE CT Equity	CA	CAD	4.13%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.12%
VINCI SA	DG FP Equity	FR	EUR	3.96%
PEARSON PLC	PERSON LN Equity	GB	Gbp	3.95%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	3.84%
TELENOR ASA	TEL NO Equity	NO	NOK	3.83%
TELUS CORPORATION	T CT Equity	CA	CAD	3.71%

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