

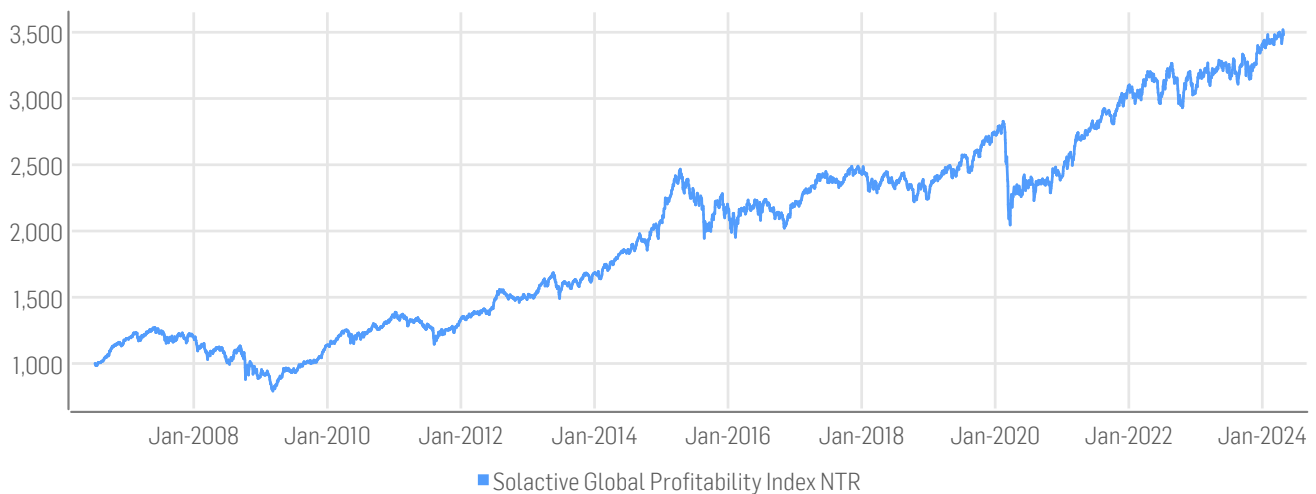
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Profitability Index NTR

### DESCRIPTION

Representation of securities issued by profitable companies with a high dividend yield and low volatility.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFA07 / SLOFA0	Base Value / Base Date	1000 Points / 07.07.2006
Bloomberg / Reuters	/ .SOLPROEN	Last Price	3491.06
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.07.2006
Index Members	30		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.39%	1.47%	10.80%	8.39%	2.60%	249.11%
Performance (p.a.)						7.28%
Volatility (p.a.)	9.03%	7.72%	8.08%	8.67%	7.81%	12.54%
High	3519.10	3519.10	3519.10	3519.10	3519.10	3519.10
Low	3413.98	3405.67	3149.75	3108.30	3382.07	791.53
Sharpe Ratio*	0.11	0.28	2.38	0.53	0.55	0.27
Max. Drawdown	-2.50%	-2.50%	-2.50%	-5.80%	-2.50%	-37.82%
VaR 95 \ 99				-13.6% \ -22.6%		-19.2% \ -35.6%
CVaR 95 \ 99				-18.6% \ -26.4%		-30.6% \ -53.0%

\* 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).

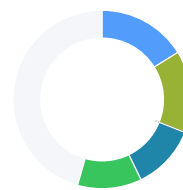
## COMPOSITION BY CURRENCIES

- EUR 44.5%
- CHF 16.1%
- SGD 11.6%
- GBP 9.3%
- Others 18.5%



## COMPOSITION BY COUNTRIES

- CH 16.1%
- FR 14.9%
- DE 11.8%
- SG 11.6%
- Others 45.6%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	4.81%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.50%
ORANGE SA	ORA FP Equity	FR	EUR	4.35%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	4.08%
AXA SA	CS FP Equity	FR	EUR	4.03%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.91%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	3.72%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.65%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.62%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	3.57%

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