

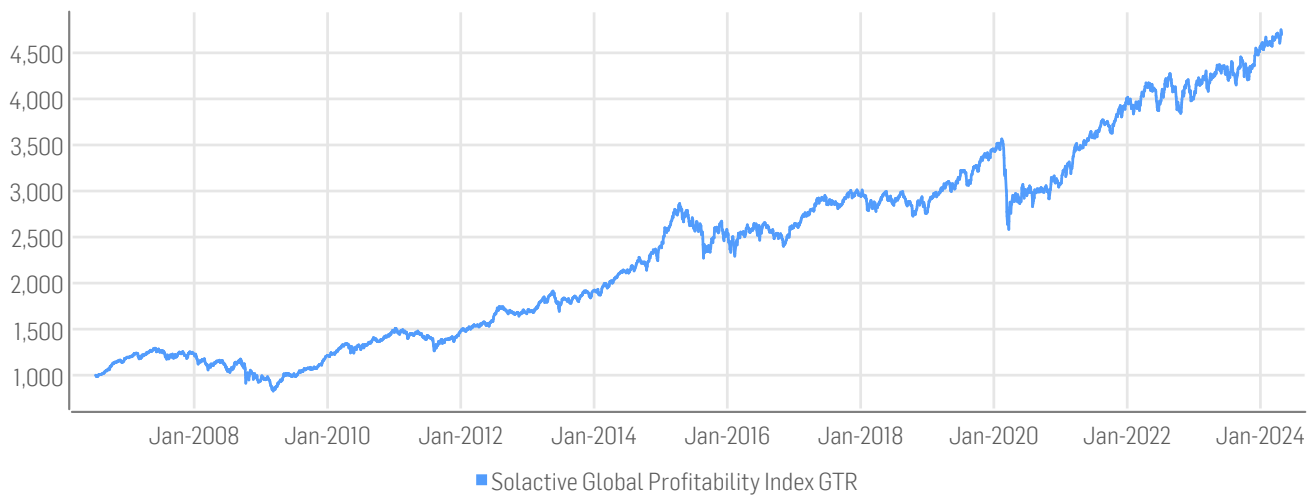
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Profitability Index GTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFA15 / SLOFA1	Base Value / Base Date	1000 Points / 07.07.2006
Bloomberg / Reuters	/ .SOLPROET	Last Price	4716.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	0.72%	2.19%	11.93%	10.46%	3.42%	371.63%
Performance (p.a.)						9.11%
Volatility (p.a.)	9.02%	7.74%	8.09%	8.70%	7.84%	12.55%
High	4751.23	4751.23	4751.23	4751.23	4751.23	4751.23
Low	4605.19	4571.55	4212.77	4151.22	4534.19	826.97
Sharpe Ratio*	0.57	0.68	2.69	0.77	0.89	0.41
Max. Drawdown	-2.33%	-2.33%	-2.33%	-5.79%	-2.33%	-36.07%
VaR 95 \ 99				-13.6% \ -21.6%		-18.9% \ -35.7%
CVaR 95 \ 99				-18.5% \ -26.4%		-30.5% \ -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).

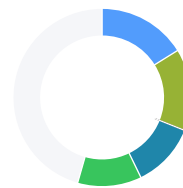
COMPOSITION BY CURRENCIES

- 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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