

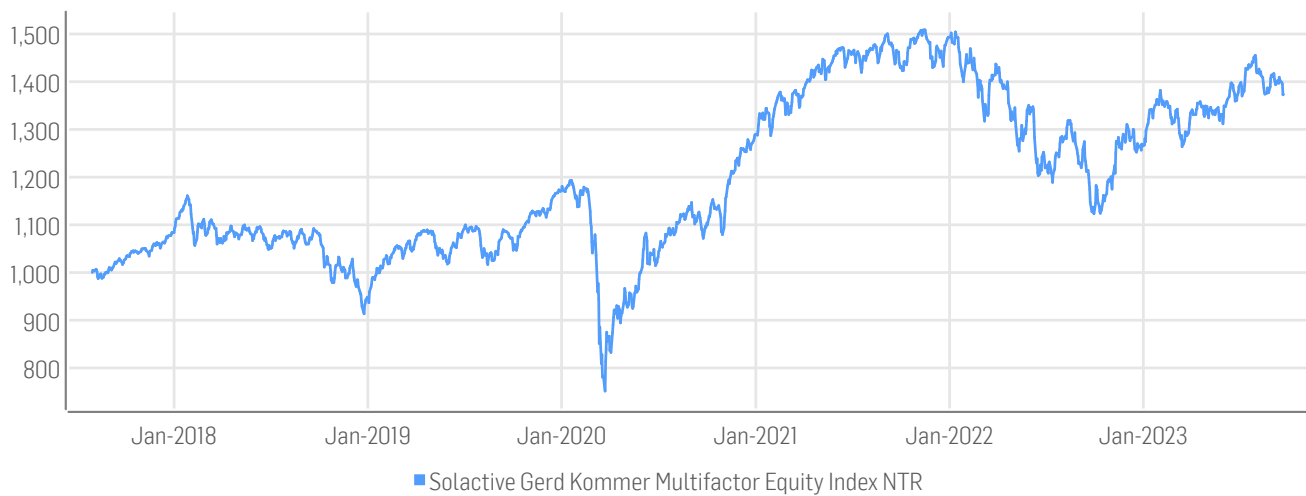
FACTSHEET - AS OF 22-Sep-2023

Solactive Gerd Kommer Multifactor Equity Index NTR

DESCRIPTION

Solactive Gerd Kommer Multifactor Equity Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOG21	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	SOLGERD Index/ .SOLGERD	Last Price	1373.43
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	USD	History	Available daily back to 31.07.2017
Index Members	4978		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.98%	1.04%	6.73%	21.84%	8.62%	37.34%
Performance (p.a.)						5.30%
Volatility (p.a.)	10.04%	9.94%	9.99%	12.93%	10.80%	15.57%
High	1417.25	1455.49	1455.49	1455.49	1455.49	1508.97
Low	1372.56	1360.78	1292.09	1123.35	1263.80	751.39
Sharpe Ratio*	-1.66	-0.10	0.88	1.31	0.62	0.00
Max. Drawdown	-3.15%	-5.70%	-5.70%	-8.56%	-8.56%	-37.01%
VaR 95 \ 99				-19.1% \ -29.2%		-21.8% \ -41.0%
CVaR 95 \ 99				-24.7% \ -32.8%		-37.9% \ -71.6%

* 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).

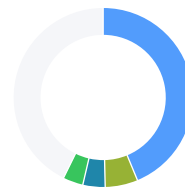
COMPOSITION BY CURRENCIES

- USD 47.8%
- EUR 12.6%
- JPY 5.9%
- HKD 4.8%
- Others 29.0%



COMPOSITION BY COUNTRIES

- US 43.7%
- JP 5.9%
- GB 4.0%
- DE 3.6%
- Others 42.7%



TOP COMPONENTS AS OF 22-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.09%
META PLATFORMS INC	META UW Equity	US	USD	1.07%
MICROSOFT CORP	MSFT UW Equity	US	USD	0.96%
APPLE INC	AAPL UW Equity	US	USD	0.92%
CHEVRON CORP	CVX UN Equity	US	USD	0.83%
NVIDIA CORP	NVDA UW Equity	US	USD	0.73%
BROADCOM INC	AVGO UW Equity	US	USD	0.67%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	0.62%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.61%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	0.57%

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