

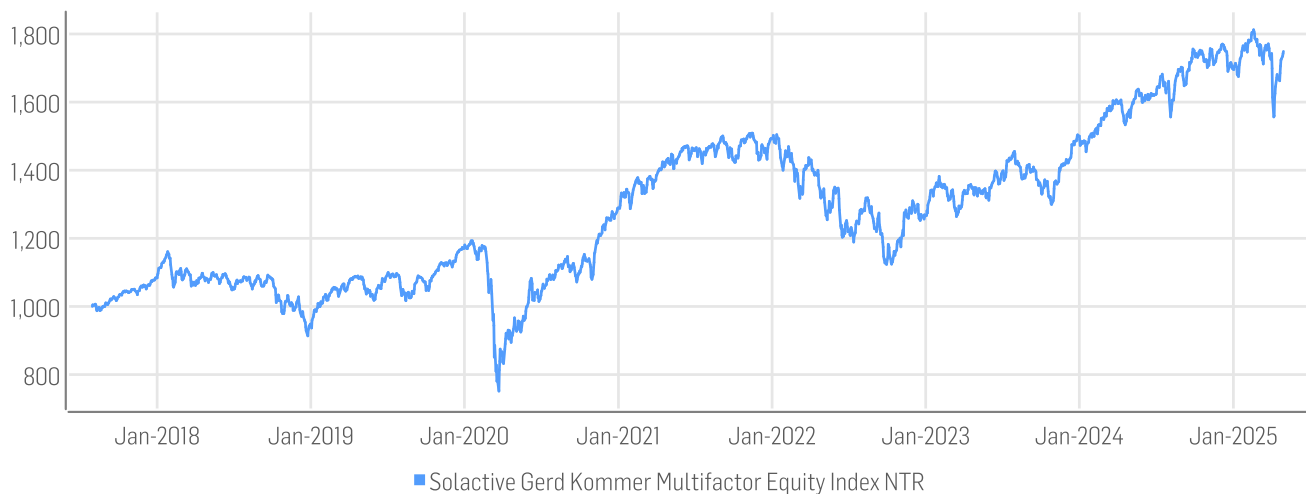
# FACTSHEET - AS OF 30-Apr-2025

## 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	1748.90
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	5058		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.35%	-1.29%	2.56%	10.57%	3.07%	74.89%
Performance (p.a.)						7.48%
Volatility (p.a.)	28.25%	19.25%	14.99%	12.91%	17.20%	14.87%
High	1748.90	1812.43	1812.43	1812.43	1812.43	1812.43
Low	1556.41	1556.41	1556.41	1556.24	1556.41	751.39
Sharpe Ratio*	0.48	-0.49	0.06	0.49	0.31	0.21
Max. Drawdown	-10.68%	-14.13%	-14.13%	-14.13%	-14.13%	-37.01%
VaR 95 \ 99				-19.4% \ -49.0%		-21.1% \ -40.5%
CVaR 95 \ 99				-35.1% \ -69.6%		-36.2% \ -68.8%

\* 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).

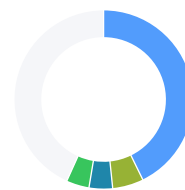
### COMPOSITION BY CURRENCIES

- USD 46.2%
- EUR 13.9%
- JPY 5.6%
- HKD 5.3%
- Others 29.0%



### COMPOSITION BY COUNTRIES

- US 42.8%
- JP 5.6%
- DE 4.3%
- GB 4.1%
- Others 43.2%



### TOP COMPONENTS AS OF 30-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
NETFLIX INC	NFLX UW Equity	US	USD	1.14%
MICROSOFT CORP	MSFT UW Equity	US	USD	0.91%
META PLATFORMS INC	META UW Equity	US	USD	0.88%
APPLE INC	AAPL UW Equity	US	USD	0.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	0.80%
NVIDIA CORP	NVDA UW Equity	US	USD	0.73%
SAP SE	SAP GY Equity	DE	EUR	0.71%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.68%
XIAOMI CORP	1810 HK Equity	KY	HKD	0.63%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	0.61%

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