

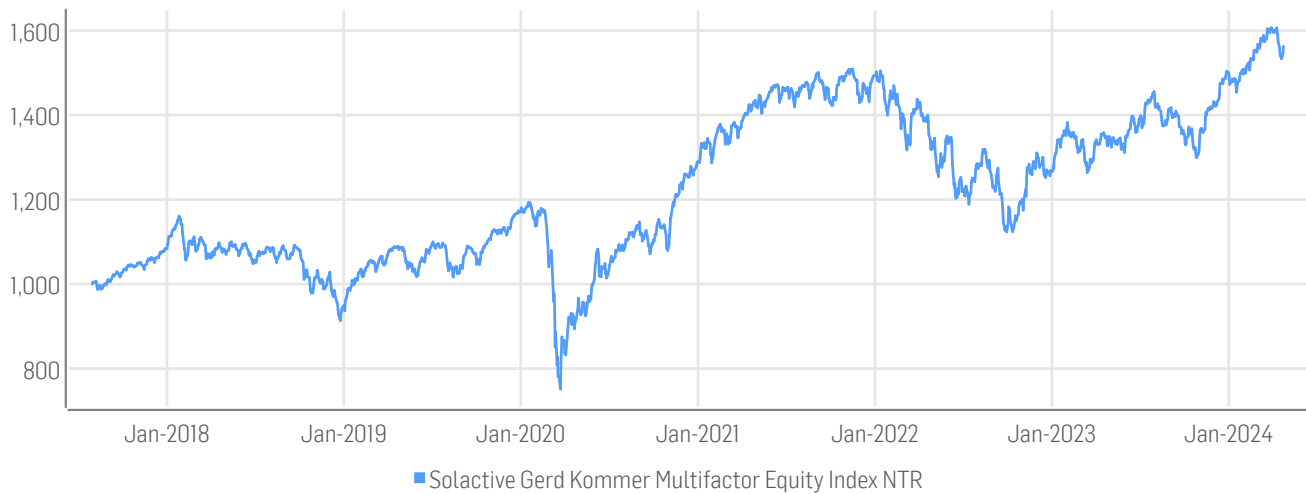
# FACTSHEET - AS OF 23-Apr-2024

## 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             | 1562.58                                     |
| 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       | 5517                    |                        |   |

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.17%  | 4.70%   | 20.06%  | 15.82%          | 4.18%   | 56.26%          |
| Performance (p.a.) |         |         |         |                 |         | 6.86%           |
| Volatility (p.a.)  | 9.08%   | 8.68%   | 9.31%   | 9.98%           | 8.84%   | 15.16%          |
| High               | 1606.69 | 1606.69 | 1606.69 | 1606.69         | 1606.69 | 1606.69         |
| Low                | 1533.13 | 1492.38 | 1299.36 | 1299.36         | 1454.01 | 751.39          |
| Sharpe Ratio*      | -3.17   | 1.75    | 4.25    | 1.08            | 0.96    | 0.10            |
| Max. Drawdown      | -4.58%  | -4.58%  | -4.58%  | -10.73%         | -4.58%  | -37.01%         |
| VaR 95 \ 99        |         |         |         | -17.3% \ -23.6% |         | -21.4% \ -40.5% |
| CVaR 95 \ 99       |         |         |         | -20.4% \ -26.4% |         | -36.6% \ -69.8% |

\* 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).

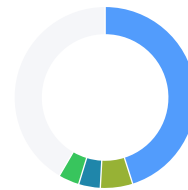
## COMPOSITION BY CURRENCIES

- USD 48.6%
- EUR 12.7%
- JPY 5.8%
- HKD 4.0%
- Others 28.8%



## COMPOSITION BY COUNTRIES

- US 45.1%
- JP 5.8%
- GB 3.9%
- DE 3.7%
- Others 41.6%



## TOP COMPONENTS AS OF 23-Apr-2024

| Company            | Ticker          | Country | Currency | Index Weight (%) |
|--------------------|-----------------|---------|----------|------------------|
| META PLATFORMS INC | META UW Equity  | US      | USD      | 1.37%            |
| NVIDIA CORP        | NVDA UW Equity  | US      | USD      | 1.30%            |
| EXXON MOBIL CORP   | XOM UN Equity   | US      | USD      | 1.08%            |
| MICROSOFT CORP     | MSFT UW Equity  | US      | USD      | 1.01%            |
| APPLE INC          | AAPL UW Equity  | US      | USD      | 0.83%            |
| NOVO NORDISK A/S   | NOVOB DC Equity | DK      | DKK      | 0.74%            |
| AMAZON.COM INC     | AMZN UW Equity  | US      | USD      | 0.73%            |
| CHEVRON CORP       | CVX UN Equity   | US      | USD      | 0.68%            |
| BROADCOM INC       | AVGO UW Equity  | US      | USD      | 0.66%            |
| TOTALENERGIES SE   | TTE FP Equity   | FR      | EUR      | 0.57%            |

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