

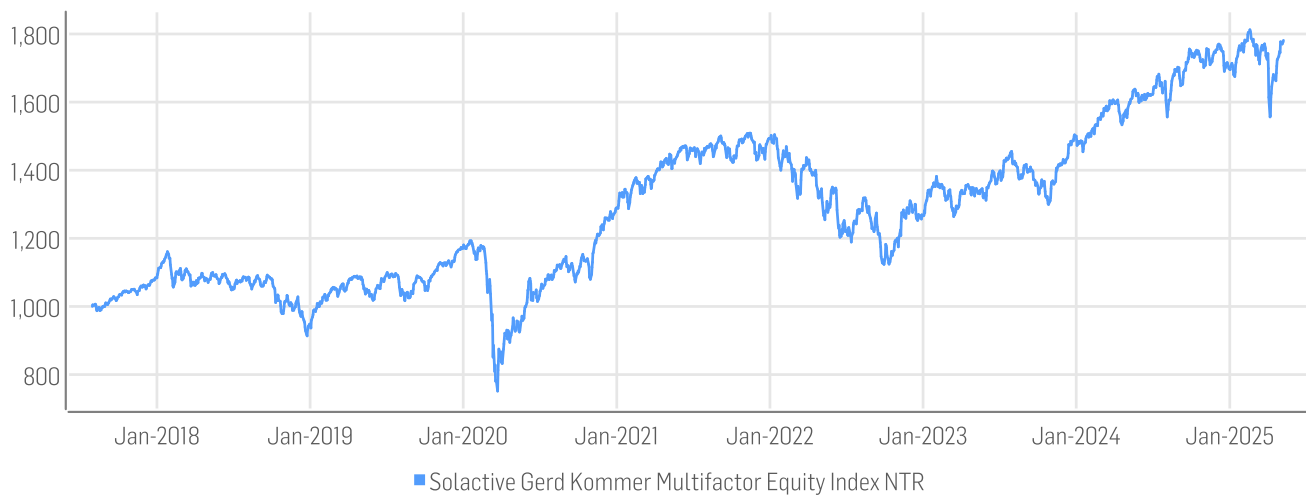
# FACTSHEET - AS OF 09-May-2025

## Solactive Gerd Kommer Multifactor Equity Index NTR

### DESCRIPTION

Solactive Gerd Kommer Multifactor Equity Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0G21	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	SOLGERD Index/ .SOLGERD	Last Price	1781.30
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	4991		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.33%	0.33%	1.53%	10.16%	4.97%	78.13%
Performance (p.a.)						7.71%
Volatility (p.a.)	14.62%	19.24%	14.98%	12.98%	16.82%	14.86%
High	1781.30	1812.43	1812.43	1812.43	1812.43	1812.43
Low	1614.53	1556.41	1556.41	1556.24	1556.41	751.39
Sharpe Ratio*	15.50	-0.15	-0.08	0.46	0.62	0.23
Max. Drawdown	-1.11%	-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).

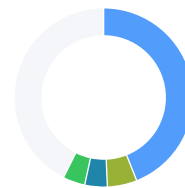
## COMPOSITION BY CURRENCIES

- USD 47.4%
- EUR 13.4%
- JPY 5.4%
- HKD 5.3%
- Others 28.5%



## COMPOSITION BY COUNTRIES

- US 44.0%
- JP 5.4%
- DE 4.1%
- GB 4.0%
- Others 42.6%



## TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NETFLIX INC	NFLX UW Equity	US	USD	1.13%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.11%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.01%
META PLATFORMS INC	META UW Equity	US	USD	0.98%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	0.97%
APPLE INC	AAPL UW Equity	US	USD	0.86%
NVIDIA CORP	NVDA UW Equity	US	USD	0.77%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.68%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.68%
AMAZON.COM INC	AMZN UW Equity	US	USD	0.60%

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