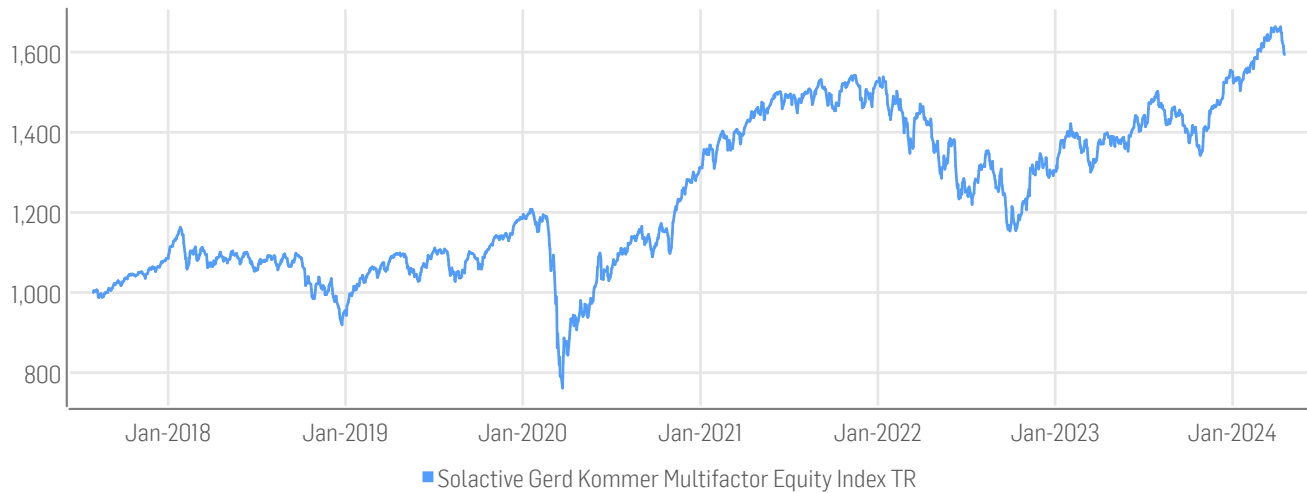


# FACTSHEET - AS OF 17-Apr-2024

## Solactive Gerd Kommer Multifactor Equity Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOG22	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	/ .SOLGERDT	Last Price	1593.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-2.47%	5.37%	16.58%	14.91%	2.77%	59.39%
Performance (p.a.)						7.19%
Volatility (p.a.)	8.31%	8.43%	9.39%	10.02%	8.67%	15.17%
High	1663.38	1663.38	1663.38	1663.38	1663.38	1663.38
Low	1593.87	1512.59	1342.50	1342.50	1503.74	761.49
Sharpe Ratio*	-3.80	2.18	3.32	0.98	0.48	0.12
Max. Drawdown	-4.18%	-4.18%	-4.18%	-10.64%	-4.18%	-36.96%
VaR 95 \ 99				-17.3% \ -23.5%		-21.3% \ -40.4%
CVaR 95 \ 99				-20.7% \ -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 12.6%
- JPY 5.8%
- HKD 4.0%
- Others 28.9%



## COMPOSITION BY COUNTRIES

- US 45.1%
- JP 5.8%
- GB 3.8%
- DE 3.7%
- Others 41.5%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
META PLATFORMS INC	META UW Equity	US	USD	1.38%
NVIDIA CORP	NVDA UW Equity	US	USD	1.34%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.07%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.04%
APPLE INC	AAPL UW Equity	US	USD	0.85%
AMAZON.COM INC	AMZN UW Equity	US	USD	0.75%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.73%
BROADCOM INC	AVGO UW Equity	US	USD	0.69%
CHEVRON CORP	CVX UN Equity	US	USD	0.66%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	0.58%

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