

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Specialised Financials Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG5Z3 / SLOG5Z	Base Value / Base Date	56.25 Points / 29.12.2017
Bloomberg / Reuters	SOGSFIN Index / .SOGSFIN	Last Price	129.18
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 29.12.2017
Index Members	34		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.47%	2.01%	33.19%	34.53%	3.15%	129.65%
Performance (p.a.)						14.05%
Volatility (p.a.)	14.46%	14.17%	15.87%	16.17%	14.31%	21.72%
High	132.84	133.08	133.08	133.08	133.08	133.08
Low	125.92	122.08	97.74	94.70	120.04	44.29
Sharpe Ratio*	-2.18	0.22	4.64	1.84	0.33	0.40
Max. Drawdown	-5.21%	-5.38%	-5.38%	-11.57%	-5.38%	-44.86%
VaR 95 \ 99				-25.8% \ -37.4%		-32.3% \ -56.5%
CVaR 95 \ 99				-33.5% \ -39.5%		-51.5% \ -95.2%

* 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).

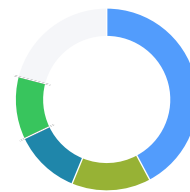
COMPOSITION BY CURRENCIES

- USD 52.7%
- GBP 12.4%
- JPY 11.1%
- SEK 8.2%
- Others 15.7%



COMPOSITION BY COUNTRIES

- US 42.2%
- CA 14.0%
- GB 11.7%
- JP 11.1%
- Others 21.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ARES MANAGEMENT CORP	ARES UN Equity	US	USD	6.61%
KKR & CO INC	KKR UN Equity	US	USD	6.57%
BLACKSTONE INC	BX UN Equity	US	USD	6.50%
BROOKFIELD CORP	BN UN Equity	CA	USD	6.45%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	5.14%
COMMERCE BANCSHARES INC/MO	CBSH UW Equity	US	USD	4.38%
3I GROUP PLC ORD	III LN Equity	GB	GBP	4.33%
SBI HOLDINGS INC ORD	8473 JT Equity	JP	JPY	4.26%
FS KKR CAPITAL CORP	FSK UN Equity	US	USD	4.23%
AOZORA BANK LTD ORD	8304 JT Equity	JP	JPY	4.20%

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