

FACTSHEET - AS OF 26-Apr-2024

Solactive High & Stable Margins Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG680 / SLOG68	Base Value / Base Date	100.22 Points / 09.02.2023
Bloomberg / Reuters	SOHISMIG Index / .SOHISMIG	Last Price	116.71
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.02.2023
Index Members	48		

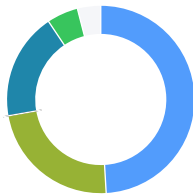
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.77%	4.09%	18.09%	10.00%	5.75%	16.45%
Performance (p.a.)						13.41%
Volatility (p.a.)	9.90%	8.53%	9.07%	10.50%	9.20%	10.59%
High	118.00	118.22	118.22	118.22	118.22	118.22
Low	114.44	112.53	99.28	98.83	107.84	97.85
Sharpe Ratio*	-1.30	1.61	3.99	0.59	1.61	0.90
Max. Drawdown	-3.02%	-3.20%	-3.20%	-8.63%	-3.20%	-8.63%
VaR 95 \ 99				-16.8% \ -22.3%		-17.2% \ -22.3%
CVaR 95 \ 99				-21.8% \ -31.6%		-21.6% \ -28.7%

* 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).

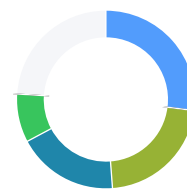
COMPOSITION BY CURRENCIES

- EUR 49.1%
- GBP 23.1%
- CHF 18.4%
- SEK 5.4%
- Others 4.0%



COMPOSITION BY COUNTRIES

- FR 27.0%
- GB 21.8%
- CH 18.4%
- NL 8.8%
- Others 24.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RIO TINTO PLC	RIO LN Equity	GB	GBP	4.37%
SAP SE	SAP GY Equity	DE	EUR	4.33%
L OREAL SA	OR FP Equity	FR	EUR	4.32%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.31%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.25%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.24%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.22%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.15%
NESTLE SA	NESN SE Equity	CH	CHF	3.99%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.95%

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