

FACTSHEET - AS OF 26-Apr-2024

Solactive Natural Monopoly Index PR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0H9M	Base Value / Base Date	1000 Points / 08.04.2013
Bloomberg / Reuters	/ .SOLNMONP	Last Price	1992.42
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.04.2013
Index Members	94		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.59%	0.68%	18.84%	15.82%	1.22%	96.84%
Performance (p.a.)						6.32%
Volatility (p.a.)	10.18%	9.81%	10.14%	10.47%	9.82%	14.72%
High	2092.64	2097.77	2097.77	2097.77	2097.77	2097.77
Low	1968.70	1968.70	1694.24	1676.59	1921.58	994.42
Sharpe Ratio*	-4.80	-0.26	3.61	1.03	-0.15	0.07
Max. Drawdown	-5.92%	-6.15%	-6.15%	-9.46%	-6.15%	-34.29%
VaR 95 \ 99				-17.6% \ -23.5%		-22.4% \ -40.6%
CVaR 95 \ 99				-22.0% \ -27.1%		-35.5% \ -62.0%

* 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).

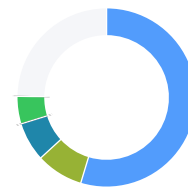
COMPOSITION BY CURRENCIES

- USD 61.6%
- GBP 8.5%
- EUR 5.0%
- CAD 5.0%
- Others 19.9%



COMPOSITION BY COUNTRIES

- US 54.7%
- GB 8.5%
- IE 7.1%
- CA 5.0%
- Others 24.8%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
META PLATFORMS INC	META UW Equity	US	USD	4.06%
SYNCHRONY FINANCIAL	SYF UN Equity	US	USD	3.59%
COSTAR GROUP INC	CSGP UW Equity	US	USD	3.44%
BROADCOM INC	AVGO UW Equity	US	USD	3.42%
ARTHUR J GALLAGHER & CO	AJG UN Equity	US	USD	3.20%
SAGE GROUP PLC	SGE LN Equity	GB	GBP	3.17%
GENERAL DYNAMICS	GD UN Equity	US	USD	3.11%
AON PLC	AON UN Equity	IE	USD	3.01%
ANALOG DEVICES INC	ADI UW Equity	US	USD	2.89%
BLACKSTONE INC	BX UN Equity	US	USD	2.87%

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