

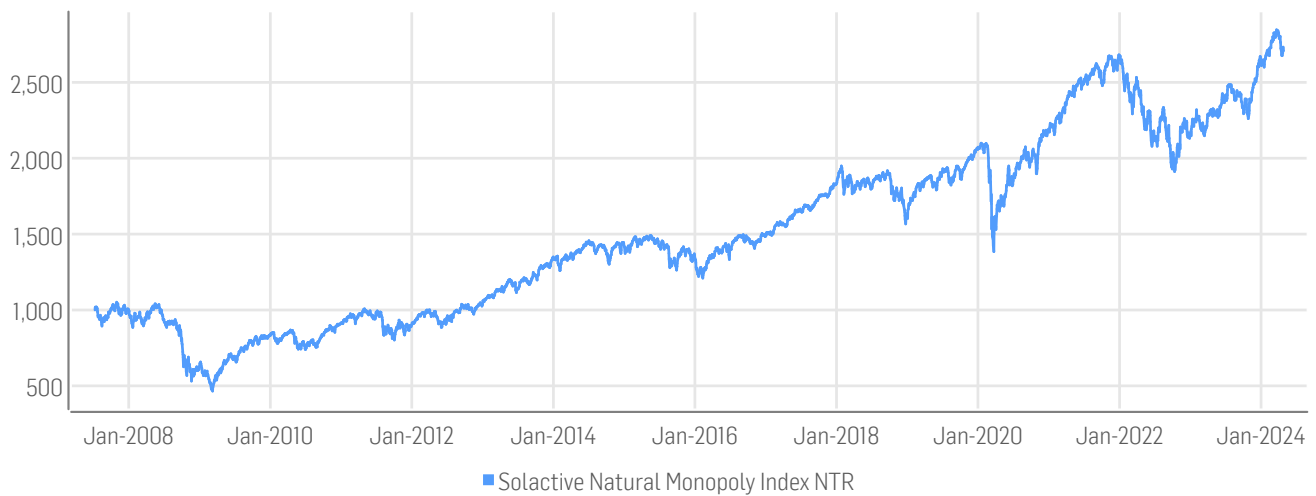
FACTSHEET - AS OF 26-Apr-2024

Solactive Natural Monopoly Index NTR

DESCRIPTION

0

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SLOH9N | Base Value / Base Date | 1000 Points / 08.04.2013 |
| Bloomberg / Reuters | / .SOLNMONN | Last Price | 2709.95 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total 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 | -4.39% | 1.18% | 19.87% | 17.96% | 1.83% | 140.46% |
| Performance (p.a.) | | | | | | 8.26% |
| Volatility (p.a.) | 10.18% | 9.80% | 10.13% | 10.48% | 9.81% | 14.72% |
| High | 2841.18 | 2846.91 | 2846.91 | 2846.91 | 2846.91 | 2846.91 |
| Low | 2675.71 | 2675.60 | 2284.86 | 2260.72 | 2600.13 | 1114.29 |
| Sharpe Ratio* | -4.66 | -0.04 | 3.86 | 1.23 | 0.04 | 0.20 |
| Max. Drawdown | -5.82% | -6.01% | -6.01% | -9.06% | -6.01% | -34.07% |
| VaR 95 \ 99 | | | | -17.4% \ -23.3% | | -22.3% \ -40.4% |
| CVaR 95 \ 99 | | | | -21.9% \ -27.0% | | -35.4% \ -61.9% |

* 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).

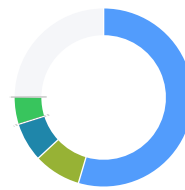
COMPOSITION BY CURRENCIES

- USD 61.5%
- GBP 8.5%
- EUR 5.1%
- CAD 5.0%
- Others 19.9%



COMPOSITION BY COUNTRIES

- US 54.6%
- GB 8.5%
- IE 7.0%
- CA 5.0%
- Others 24.9%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| META PLATFORMS INC | META UW Equity | US | USD | 4.04% |
| SYNCHRONY FINANCIAL | SYF UN Equity | US | USD | 3.59% |
| COSTAR GROUP INC | CSGP UW Equity | US | USD | 3.42% |
| BROADCOM INC | AVGO UW Equity | US | USD | 3.41% |
| SAGE GROUP PLC | SGE LN Equity | GB | GBP | 3.19% |
| ARTHUR J GALLAGHER & CO | AJG UN Equity | US | USD | 3.18% |
| GENERAL DYNAMICS | GD UN Equity | US | USD | 3.11% |
| AON PLC | AON UN Equity | IE | USD | 2.99% |
| BLACKSTONE INC | BX UN Equity | US | USD | 2.88% |
| ANALOG DEVICES INC | ADI UW Equity | US | USD | 2.88% |

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