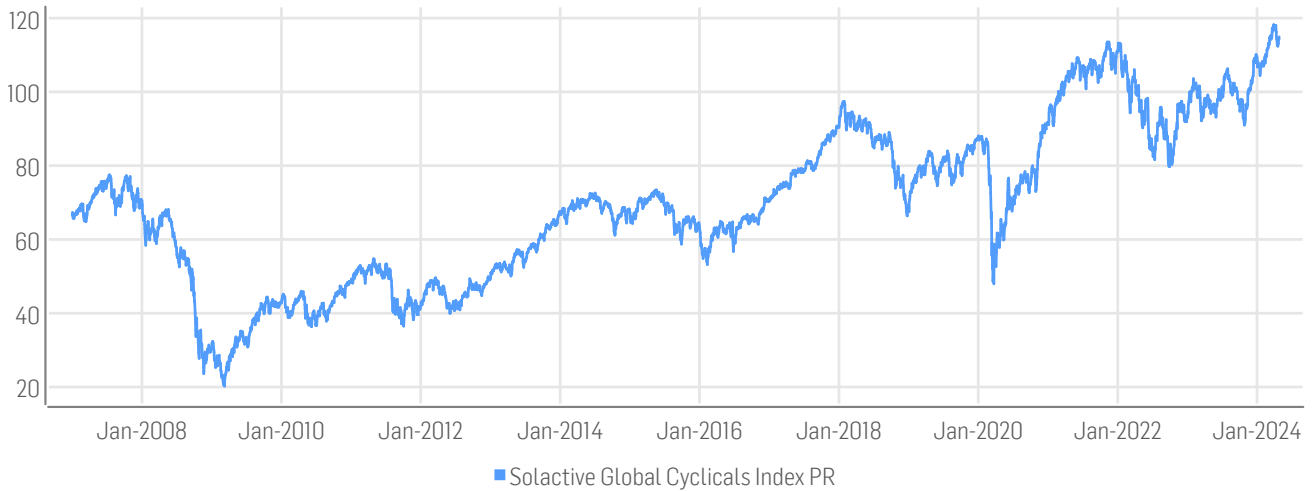


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Cyclical Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHGC	Base Value / Base Date	66.51 Points / 01.01.2007
Bloomberg / Reuters	/ .SOGLCYCP	Last Price	114.94
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 01.01.2007
Index Members	343		

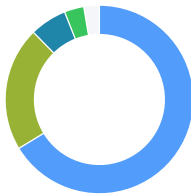
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.56%	6.53%	26.31%	19.80%	4.97%	72.82%
Performance (p.a.)						3.21%
Volatility (p.a.)	10.48%	10.15%	11.87%	13.05%	10.34%	24.02%
High	118.21	118.21	118.21	118.21	118.21	118.21
Low	112.39	106.99	91.59	91.00	104.44	20.23
Sharpe Ratio*	-3.09	2.36	4.66	1.13	1.04	-0.09
Max. Drawdown	-4.92%	-4.92%	-5.17%	-14.39%	-4.92%	-73.89%
VaR 95 \ 99				-22.6% \ -29.4%		-35.6% \ -72.7%
CVaR 95 \ 99				-27.5% \ -31.4%		-60.4% \ -108.7%

\* 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).

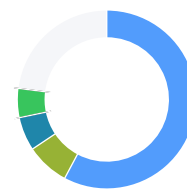
## COMPOSITION BY CURRENCIES

- USD 66.3%
- EUR 21.3%
- GBP 6.3%
- CHF 3.4%
- Others 2.7%



## COMPOSITION BY COUNTRIES

- US 57.8%
- DE 7.8%
- FR 6.1%
- GB 5.3%
- Others 23.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	0.73%
WARTSILA OYJ ABP	WRTIV FH Equity	FI	EUR	0.69%
ADIDAS AG	ADS GY Equity	DE	EUR	0.64%
BARCLAYS PLC	BARC LN Equity	GB	GBP	0.62%
ASHTREAD GROUP PLC	AHT LN Equity	GB	GBP	0.61%
ABB LTD-REG	ABBN SE Equity	CH	CHF	0.60%
CLARIANT AG	CLN SE Equity	CH	CHF	0.60%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	0.60%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	0.60%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	0.60%

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