

# FACTSHEET - AS OF 26-Apr-2024

## Solactive MXWO Optimized Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHGD	Base Value / Base Date	73.3758752160829 Points / 29.12.2017
Bloomberg / Reuters	SOLMXWO Index / .SOLMXWO	Last Price	110.14
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 29.12.2017
Index Members	1491		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.24%	2.63%	20.04%	13.25%	3.09%	50.10%
Performance (p.a.)						6.63%
Volatility (p.a.)	9.19%	8.20%	8.95%	9.61%	8.07%	16.13%
High	114.01	114.01	114.01	114.01	114.01	114.01
Low	108.15	107.17	92.45	91.75	104.56	55.33
Sharpe Ratio*	-4.18	0.71	4.42	0.85	0.55	0.08
Max. Drawdown	-5.14%	-5.14%	-5.14%	-11.28%	-5.14%	-34.79%
VaR 95 \ 99				-16.5% \ -21.6%		-23.4% \ -43.7%
CVaR 95 \ 99				-19.9% \ -25.1%		-39.3% \ -74.2%

\* 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).

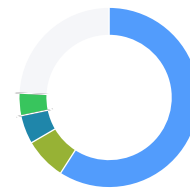
## COMPOSITION BY CURRENCIES

- USD 62.2%
- EUR 11.3%
- JPY 7.5%
- GBP 5.3%
- Others 13.7%



## COMPOSITION BY COUNTRIES

- US 59.1%
- JP 7.5%
- GB 5.1%
- CA 4.0%
- Others 24.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.03%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.94%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	0.94%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.91%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.88%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.82%
BROADCOM INC	AVGO UW Equity	US	USD	0.81%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.79%
ELI LILLY & CO	LLY UN Equity	US	USD	0.77%
NESTLE SA	NESN SE Equity	CH	CHF	0.71%

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