

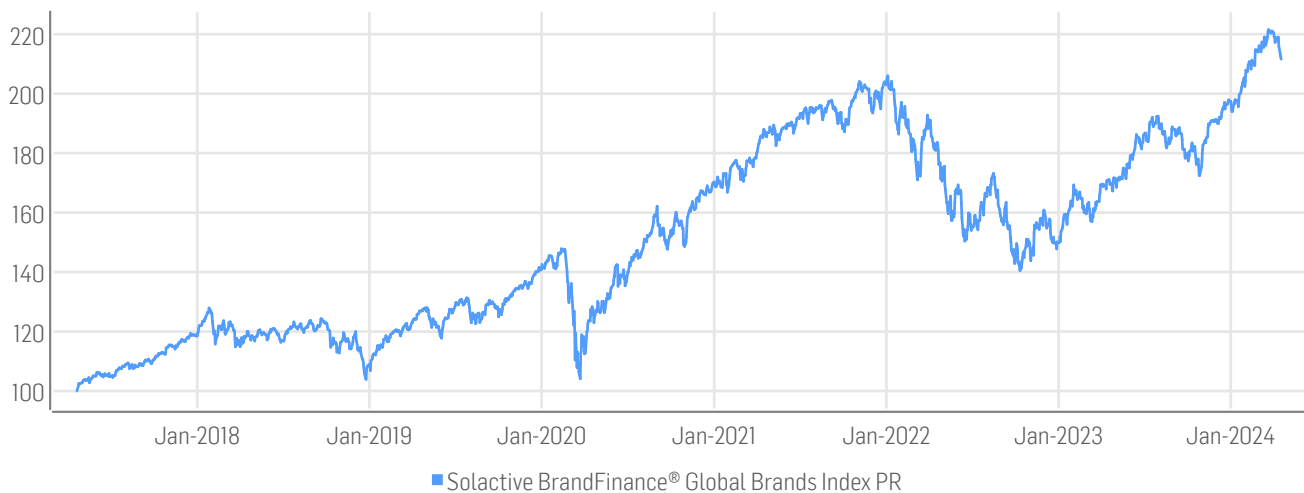
# FACTSHEET - AS OF 17-Apr-2024

## Solactive BrandFinance® Global Brands Index PR

### DESCRIPTION

The index tracks the performance of companies that represent the most valuable brands globally, subject to liquidity, ESG, and quality-based filters.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJA03 / SLOJA0	Base Value / Base Date	100 Points / 21.04.2017
Bloomberg / Reuters	/ .SOLAGBP	Last Price	211.59
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 21.04.2017
Index Members	81		

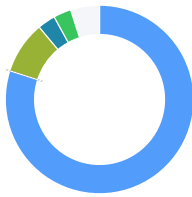
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.00%	7.28%	20.08%	24.52%	7.20%	111.59%
Performance (p.a.)						11.32%
Volatility (p.a.)	9.64%	11.44%	11.04%	11.69%	11.06%	17.29%
High	221.53	221.53	221.53	221.53	221.53	221.53
Low	211.59	197.23	172.43	167.27	193.92	100.00
Sharpe Ratio*	-3.77	2.42	3.59	1.68	1.87	0.35
Max. Drawdown	-4.49%	-4.49%	-4.49%	-10.40%	-4.49%	-31.77%
VaR 95 \ 99				-19.7% \ -25.1%		-25.9% \ -49.4%
CVaR 95 \ 99				-23.2% \ -27.0%		-42.2% \ -74.0%

\* 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).

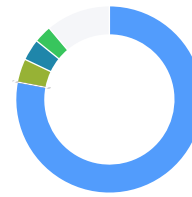
## COMPOSITION BY CURRENCIES

- USD 79.9%
- EUR 9.0%
- JPY 3.1%
- TWD 3.0%
- Others 5.0%



## COMPOSITION BY COUNTRIES

- US 78.0%
- DE 4.1%
- FR 3.7%
- JP 3.1%
- Others 11.2%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.96%
AMAZON.COM INC	AMZN UW Equity	US	USD	6.09%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.46%
META PLATFORMS INC	META UW Equity	US	USD	5.21%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.87%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.11%
APPLE INC	AAPL UW Equity	US	USD	4.06%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.04%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.48%
TESLA INC	TSLA UW Equity	US	USD	2.34%

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