

FACTSHEET - AS OF 19-Sep-2024

Solactive Global DM Shariah Index PR

DESCRIPTION

The Solactive Global DM Shariah Index PR includes 100 companies from Europe, Asia Pacific and North America that comply with Shariah standards. Shariah filtering is applied on an ongoing basis by Ratings Intelligence to ensure Shariah compliance. The regional exposure aims to be in line with the broader universe. The index is calculated as a Price Return Index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOK27	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOLSHARP	Last Price	2985.04
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 05.02.2014
Index Members	103		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.09%	4.03%	8.20%	29.90%	19.09%	198.50%
Performance (p.a.)						10.85%
Volatility (p.a.)	13.20%	15.41%	12.56%	11.51%	11.75%	14.41%
High	2985.04	2985.04	2985.04	2985.04	2985.04	2985.04
Low	2841.00	2724.68	2616.89	2181.59	2473.18	961.04
Sharpe Ratio*	0.66	0.78	0.95	2.17	1.86	0.38
Max. Drawdown	-4.46%	-8.23%	-8.23%	-8.23%	-8.23%	-30.71%
VaR 95 \ 99				-17.6% \ -28.4%		-21.1% \ -41.8%
CVaR 95 \ 99				-26.0% \ -41.8%		-35.0% \ -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).

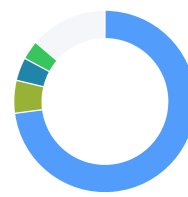
COMPOSITION BY CURRENCIES

- USD 74.2%
- EUR 6.6%
- JPY 5.8%
- CHF 4.1%
- Others 9.2%



COMPOSITION BY COUNTRIES

- US 72.9%
- JP 5.8%
- CH 4.1%
- GB 3.4%
- Others 13.8%



TOP COMPONENTS AS OF 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	4.03%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.89%
META PLATFORMS INC	META UW Equity	US	USD	3.86%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.82%
APPLE INC	AAPL UW Equity	US	USD	3.73%
BROADCOM INC	AVGO UW Equity	US	USD	3.73%
ELI LILLY & CO	LLY UN Equity	US	USD	3.55%
NVIDIA CORP	NVDA UW Equity	US	USD	3.38%
EXXON MOBIL CORP	XOM UN Equity	US	USD	3.13%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.81%

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