

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Granolas USD Index PR

### DESCRIPTION

Representation of a fixed basket of securities.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKZA	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EUROPUP	Last Price	3350.13
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 08.05.2006
Index Members	11		

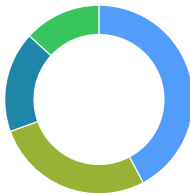
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.09%	1.51%	19.52%	7.32%	5.58%	235.01%
Performance (p.a.)						6.96%
Volatility (p.a.)	11.64%	12.43%	12.60%	13.48%	13.48%	17.13%
High	3421.61	3519.40	3519.40	3519.40	3519.40	3519.40
Low	3251.90	3251.90	2829.58	2802.92	3124.29	654.52
Sharpe Ratio*	-2.40	0.08	3.04	0.16	0.95	0.10
Max. Drawdown	-4.96%	-7.60%	-7.60%	-12.10%	-7.60%	-41.86%
VaR 95 \ 99				-22.1% \ -27.6%		-26.3% \ -47.2%
CVaR 95 \ 99				-25.7% \ -35.6%		-39.5% \ -64.5%

\* 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).

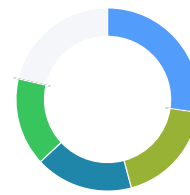
## COMPOSITION BY CURRENCIES

- EUR 42.2%
- CHF 27.3%
- DKK 17.3%
- GBP 13.2%



## COMPOSITION BY COUNTRIES

- CH 27.3%
- FR 18.5%
- DK 17.3%
- NL 15.5%
- Others 21.4%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	17.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	15.53%
NESTLE SA	NESN SE Equity	CH	CHF	11.60%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	9.60%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	9.43%
NOVARTIS AG	NOVN SE Equity	CH	CHF	8.39%
SAP SE	SAP GY Equity	DE	EUR	8.16%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	7.28%
SANOFI SA	SAN FP Equity	FR	EUR	4.62%
L OREAL SA	OR FP Equity	FR	EUR	4.47%

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