

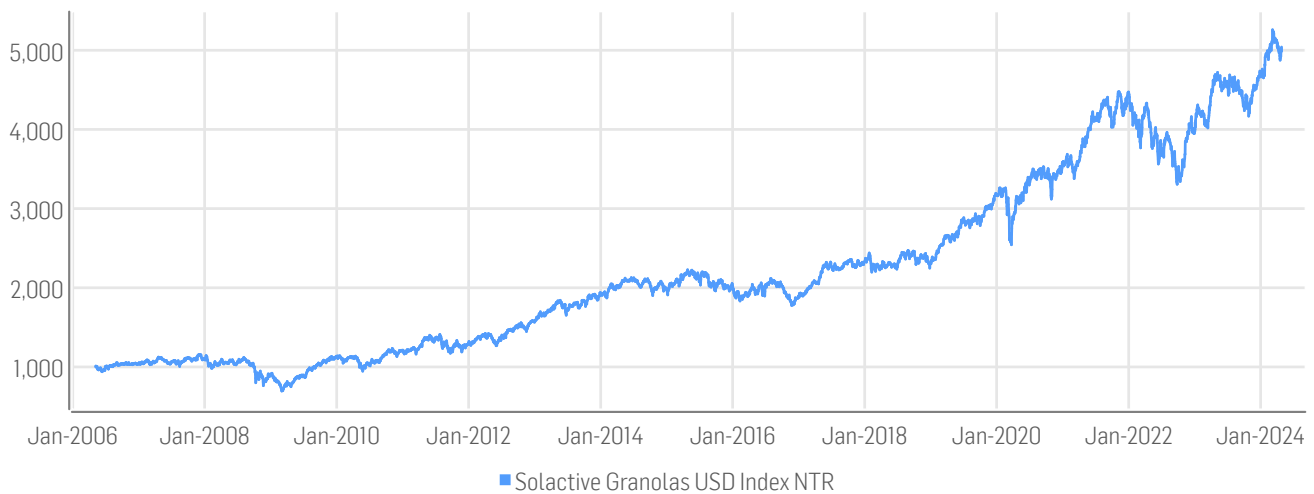
FACTSHEET - AS OF 26-Apr-2024

Solactive Granolas USD Index NTR

DESCRIPTION

Representation of a fixed basket of securities.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKZB	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.EUROPUN	Last Price	5041.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-1.69%	2.61%	20.96%	9.09%	6.73%	404.15%
Performance (p.a.)						9.42%
Volatility (p.a.)	11.96%	12.67%	12.70%	13.52%	13.64%	17.13%
High	5128.16	5259.37	5259.37	5259.37	5259.37	5259.37
Low	4874.41	4874.41	4207.45	4167.77	4650.93	694.54
Sharpe Ratio*	-2.01	0.45	3.29	0.29	1.23	0.24
Max. Drawdown	-4.95%	-7.32%	-7.32%	-11.72%	-7.32%	-39.87%
VaR 95 \ 99				-22.1% \ -27.6%		-26.2% \ -47.2%
CVaR 95 \ 99				-25.7% \ -35.6%		-39.3% \ -64.4%

* 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 41.9%
- CHF 27.6%
- DKK 17.2%
- GBP 13.3%



COMPOSITION BY COUNTRIES

- CH 27.6%
- FR 18.5%
- DK 17.2%
- NL 15.4%
- Others 21.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	17.20%
ASML HOLDING NV	ASML NA Equity	NL	EUR	15.39%
NESTLE SA	NESN SE Equity	CH	CHF	11.71%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	9.65%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	9.40%
NOVARTIS AG	NOVN SE Equity	CH	CHF	8.51%
SAP SE	SAP GY Equity	DE	EUR	8.08%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	7.40%
SANOFI SA	SAN FP Equity	FR	EUR	4.57%
L OREAL SA	OR FP Equity	FR	EUR	4.48%

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