

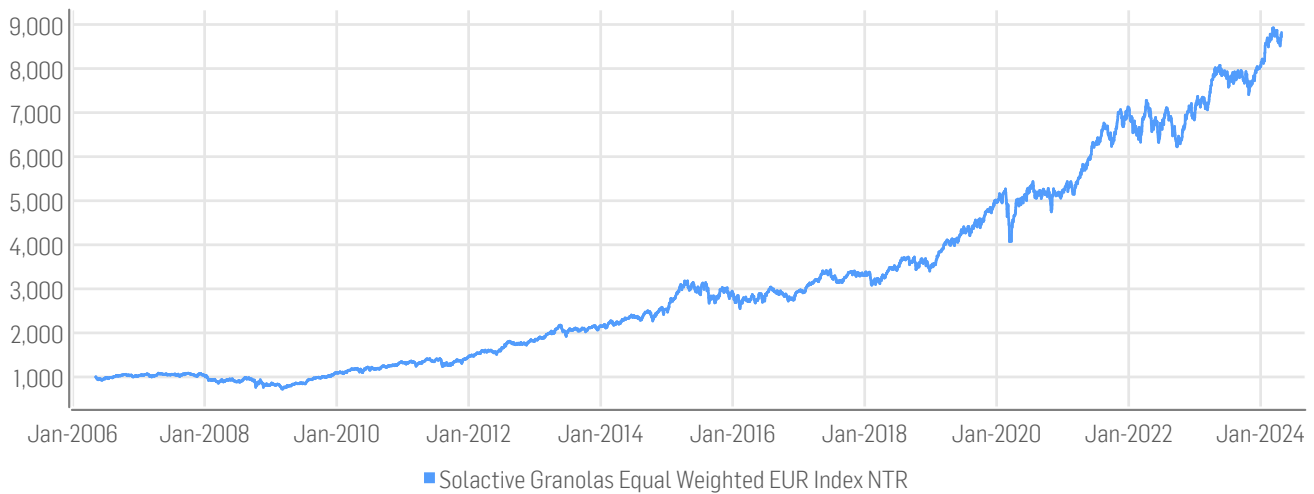
FACTSHEET - AS OF 26-Apr-2024

Solactive Granolas Equal Weighted EUR Index NTR

DESCRIPTION

Representation of a fixed basket of securities.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOLHC	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EUROPEEN	Last Price	8821.29
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	EUR	History	Available daily back to 08.05.2006
Index Members	11		

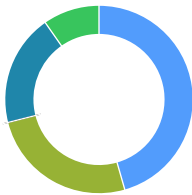
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.32%	3.61%	19.08%	12.02%	9.43%	782.13%
Performance (p.a.)						12.88%
Volatility (p.a.)	11.18%	10.43%	9.94%	11.52%	10.73%	15.79%
High	8866.83	8926.62	8926.62	8926.62	8926.62	8926.62
Low	8512.32	8490.98	7479.77	7407.63	8042.58	724.22
Sharpe Ratio*	-0.69	1.11	3.88	0.72	2.60	0.57
Max. Drawdown	-4.00%	-4.64%	-4.64%	-8.24%	-4.64%	-33.44%
VaR 95 \ 99				-19.4% \ -26.5%		-23.6% \ -44.7%
CVaR 95 \ 99				-25.4% \ -44.3%		-36.5% \ -58.2%

* 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

- EUR 45.6%
- CHF 25.5%
- GBP 19.2%
- DKK 9.7%



COMPOSITION BY COUNTRIES

- FR 27.2%
- CH 25.5%
- GB 19.2%
- DK 9.7%
- Others 18.4%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	10.34%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	9.71%
SANOFI SA	SAN FP Equity	FR	EUR	9.36%
SAP SE	SAP GY Equity	DE	EUR	9.28%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	9.12%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.07%
GSK PLC	GSK LN Equity	GB	GBP	8.89%
L OREAL SA	OR FP Equity	FR	EUR	8.73%
NOVARTIS AG	NOVN SE Equity	CH	CHF	8.69%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	8.56%

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