

FACTSHEET - AS OF 28-Feb-2022

Solactive Debt/Equity-Ratio Index (Price Index)

DESCRIPTION

The Solactive Debt/Equity-Ratio Index includes the 10 companies with the lowest debt/equity ratio out of the 100 largest companies globally with a maximum of two companies per sector. The index is calculated as a price return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4DE1 / SLA4DE	Base Value / Base Date	100 Points / 16.08.2011
Bloomberg / Reuters	SOLDEP Index / .SOLDEP	Last Price	247.62
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Strategy	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2011
Index Members	10		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.41%	-8.28%	-12.78%	1.75%	-12.90%	147.62%
Performance (p.a.)						8.99%
Volatility (p.a.)	26.29%	20.42%	17.08%	14.96%	21.17%	14.80%
High	268.46	284.77	287.71	287.71	284.30	287.71
Low	239.79	239.79	239.79	238.19	239.79	90.47
Sharpe Ratio*	-0.98	-1.45	-1.42	0.12	-2.72	0.60
Max. Drawdown	-10.68%	-15.80%	-16.66%	-16.66%	-15.66%	-31.62%
VaR 95 \ 99				-26.7% \ -36.0%		-24.1% \ -37.4%
CVaR 95 \ 99				-32.8% \ -41.7%		-35.2% \ -57.5%

* 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

- USD 40.8%
- JPY 20.3%
- EUR 19.8%
- DKK 11.5%
- Others 7.5%



COMPOSITION BY COUNTRIES

- US 21.6%
- JP 20.3%
- FR 19.8%
- KY 16.7%
- Others 21.6%



TOP COMPONENTS AS OF 28-Feb-2022

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	11.55%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	11.37%
ITFOR INC	4743 JT Equity	JP	JPY	10.81%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	10.22%
L OREAL SA	OR FP Equity	FR	EUR	10.10%
LINDE PLC	LIN UN Equity	IE	USD	10.02%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	9.72%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	9.46%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	9.22%
HBM HOLDINGS LTD	2142 HK Equity	KY	HKD	7.53%

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