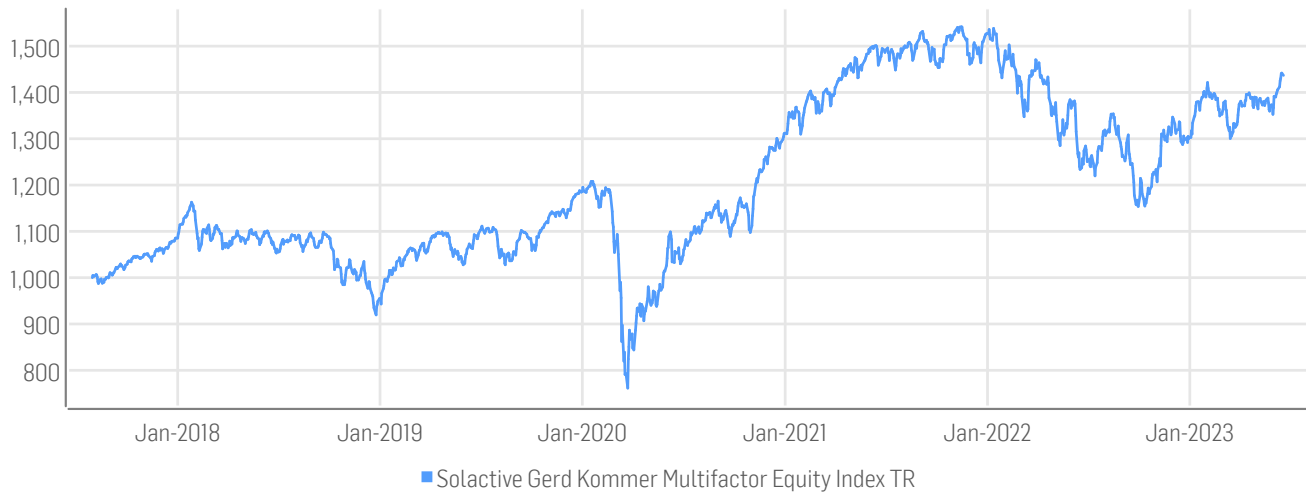


# FACTSHEET - AS OF 19-Jun-2023

## Solactive Gerd Kommer Multifactor Equity Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOG22	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	/ .SOLGERDT	Last Price	1436.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.07.2017
Index Members	5021		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.81%	7.79%	10.02%	12.80%	10.50%	43.68%
Performance (p.a.)						6.35%
Volatility (p.a.)	11.25%	10.13%	11.23%	14.66%	11.24%	15.77%
High	1441.86	1441.86	1441.86	1441.86	1441.86	1541.80
Low	1352.72	1324.59	1291.97	1153.75	1300.22	761.49
Sharpe Ratio*	4.67	3.01	1.45	0.54	1.67	0.08
Max. Drawdown	-2.53%	-3.31%	-8.51%	-14.78%	-8.51%	-36.96%
VaR 95 \ 99				-21.0% \ -34.3%		-21.9% \ -41.8%
CVaR 95 \ 99				-28.3% \ -40.4%		-38.6% \ -73.6%

\* 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).

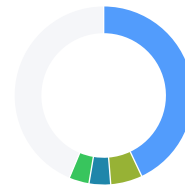
## COMPOSITION BY CURRENCIES

- USD 47.8%
- EUR 12.9%
- JPY 5.8%
- HKD 4.0%
- Others 29.6%



## COMPOSITION BY COUNTRIES

- US 43.0%
- JP 5.8%
- GB 3.9%
- DE 3.7%
- Others 43.7%



## TOP COMPONENTS AS OF 19-Jun-2023

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	1.14%
META PLATFORMS INC	META UW Equity	US	USD	1.10%
APPLE INC	AAPL UW Equity	US	USD	1.08%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.92%
CHEVRON CORP	CVX UN Equity	US	USD	0.81%
NVIDIA CORP	NVDA UW Equity	US	USD	0.74%
BROADCOM INC	AVGO UW Equity	US	USD	0.62%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.58%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	0.58%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.53%

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