

FACTSHEET - AS OF 28-Jun-2024

Solactive Barclays Post-COVID Consumer BTI TR Index (USD)

DESCRIPTION

Solactive Barclays Post-COVID Consumer BTI TR Index (USD)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCGN0	Base Value / Base Date	100 Points / 25.03.2021
Bloomberg / Reuters	SOLPC Index/ .SOLPC	Last Price	89.39
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 25.03.2021
Index Members	58		

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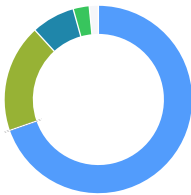
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.31%	1.19%	2.18%	8.72%	2.18%	-10.61%
Performance (p.a.)						-3.38%
Volatility (p.a.)	11.85%	15.38%	15.52%	16.95%	15.50%	23.33%
High	91.71	91.71	91.71	91.71	91.71	111.17
Low	88.72	82.59	82.59	70.43	82.59	61.03
Sharpe Ratio*	-0.12	-0.03	-0.06	0.21	-0.06	-0.37
Max. Drawdown	-3.26%	-6.67%	-7.19%	-18.21%	-7.19%	-45.10%
VaR 95 \ 99				-28.6% \ -44.3%		-39.4% \ -63.5%
CVaR 95 \ 99				-37.8% \ -52.2%		-52.1% \ -71.4%

* 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).

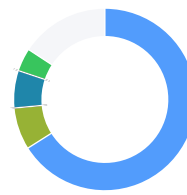
COMPOSITION BY CURRENCIES

- USD 69.7%
- EUR 18.5%
- GBP 7.5%
- CAD 2.8%
- Others 1.6%



COMPOSITION BY COUNTRIES

- US 66.0%
- GB 7.5%
- NL 6.6%
- FR 4.1%
- Others 15.8%



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
AMAZON.COM INC	AMZN UW Equity	US	USD	5.17%
META PLATFORMS INC	META UW Equity	US	USD	3.24%
CHEWY INC - CLASS A	CHWY UN Equity	US	USD	2.89%
NETFLIX INC	NFLX UW Equity	US	USD	2.55%
SHOPIFY INC	SHOP CT Equity	CA	CAD	2.54%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.36%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	2.10%
PELOTON INTERACTIVE INC	PTON UW Equity	US	USD	2.09%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.05%
SNAP INC	SNAP UN Equity	US	USD	2.00%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	1.95%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.95%
PINTEREST INC	PINS UN Equity	US	USD	1.94%

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Company	Ticker	Country	Currency	Index Weight (%)
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	1.92%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.92%
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	1.88%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	1.88%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	1.87%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	1.83%
EBAY INC	EBAY UW Equity	US	USD	1.80%
PEARSON PLC	PERSON LN Equity	GB	GBP	1.79%
HARGREAVES LANSDOWN PLC ORD	HL/ LN Equity	GB	GBP	1.77%
BRIGHT HORIZONS FAMILY SOLUTIONS INC	BFAM UN Equity	US	USD	1.77%
MERCADOLIBRE INC	MELI UW Equity	US	USD	1.77%
ROYAL KPN NV	KPN NA Equity	NL	EUR	1.77%
TAKE-TWO INTERACTIVE SOFTWARE INC	TTWO UW Equity	US	USD	1.77%
INFORMA PLC	INF LN Equity	GB	GBP	1.76%
GEN DIGITAL INC	GEN UW Equity	US	USD	1.75%
KORNIT DIGITAL LTD	KRNT UW Equity	IL	USD	1.75%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.71%
PTC INC	PTC UW Equity	US	USD	1.71%
DSM FIRMINICH AG	DSFIR NA Equity	CH	EUR	1.70%
CIENA CORP	CIEN UN Equity	US	USD	1.69%
STRATEGIC EDUCATION INC	STRA UW Equity	US	USD	1.66%
GRAND CANYON EDUCATION INC	LOPE UW Equity	US	USD	1.66%
STRIDE INC	LRN UN Equity	US	USD	1.66%
INTERTEK GROUP PLC	ITRK LN Equity	GB	GBP	1.66%
PROSUS NV	PRX NA Equity	NL	EUR	1.65%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	1.64%
TELADOC HEALTH INC	TDOC UN Equity	US	USD	1.59%
NEXI SPA	NEXI IM Equity	IT	EUR	1.59%
UBISOFT ENTERTAINMENT	UBI FP Equity	FR	EUR	1.59%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.58%
ISS A/S	ISS DC Equity	DK	DKK	1.56%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.56%
LAUREATE EDUCATION INC	LAUR UW Equity	US	USD	1.53%
WORLDLINE SA	WLN FP Equity	FR	EUR	1.52%
CHEGG INC	CHGG UN Equity	US	USD	1.47%
EHEALTH INC	EHTH UW Equity	US	USD	1.41%
DELIVERY HERO SE	DHER GY Equity	DE	EUR	1.26%
2U INC	TWOU UW Equity	US	USD	1.02%
LAGARDERE SA	MMB FP Equity	FR	EUR	1.00%
ADTALEM GLOBAL EDUCATION INC	ATGE UN Equity	US	USD	0.79%
JOHN WILEY & SONS INC	WLY UN Equity	US	USD	0.77%
THE GRAHAM HOLDINGS COMPANY	GHC UN Equity	US	USD	0.51%
SYNTHOMER PLC	SYNT LN Equity	GB	GBP	0.26%
LEARNING TECHNOLOGIES GROUP PLC	LTG LN Equity	GB	GBP	0.23%
CAE INC	CAE CT Equity	CA	CAD	0.23%

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