

FACTSHEET - AS OF 01-Jul-2024

Solactive BrandFinance® Global Brands Index NTR

DESCRIPTION

The index tracks the performance of companies that represent the most valuable brands globally, subject to liquidity, ESG, and quality-based filters.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJA11 / SLOJA1	Base Value / Base Date	100 Points / 21.04.2017
Bloomberg / Reuters	SOLAGBN Index/ .SOLAGBN	Last Price	253.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 21.04.2017
Index Members	82		

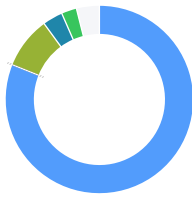
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.88%	6.04%	19.74%	26.96%	17.96%	153.17%
Performance (p.a.)						13.78%
Volatility (p.a.)	7.20%	10.20%	10.53%	11.11%	10.47%	17.12%
High	253.17	253.17	253.17	253.17	253.17	253.17
Low	242.71	227.92	210.90	187.19	210.90	100.00
Sharpe Ratio*	10.18	2.11	3.69	1.99	3.17	0.49
Max. Drawdown	-0.96%	-4.58%	-5.57%	-10.19%	-5.57%	-31.12%
VaR 95 \ 99				-20.1% \ -25.0%		-25.6% \ -49.4%
CVaR 95 \ 99				-23.4% \ -26.9%		-41.8% \ -73.9%

* 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).

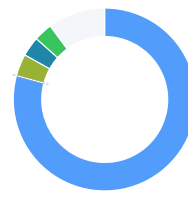
COMPOSITION BY CURRENCIES

- USD 81.0%
- EUR 8.9%
- TWD 3.5%
- JPY 2.6%
- Others 3.9%



COMPOSITION BY COUNTRIES

- US 79.2%
- DE 3.9%
- TW 3.5%
- FR 3.3%
- Others 10.2%



TOP COMPONENTS AS OF 01-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.66%
APPLE INC	AAPL UW Equity	US	USD	6.02%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.65%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.06%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.02%
META PLATFORMS INC	META UW Equity	US	USD	4.51%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	3.94%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.47%
BROADCOM INC	AVGO UW Equity	US	USD	3.42%
TESLA INC	TSLA UW Equity	US	USD	3.00%

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