

FACTSHEET - AS OF 20-Sep-2024

Solactive Deglobalisation Thematic Index 5% AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0L7R9 / SL0L7R	Base Value / Base Date	1000.0 Points / 04.01.2015
Bloomberg / Reuters	SODGLOB5 Index / .SODGLOB5	Last Price	4839.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2015
Index Members	10		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.13%	-3.39%	-6.12%	20.22%	5.09%	383.96%
Performance (p.a.)						18.11%
Volatility (p.a.)	26.46%	25.91%	21.54%	19.30%	20.04%	22.80%
High	4947.01	5146.87	5330.12	5330.12	5330.12	5330.12
Low	4532.52	4501.94	4501.94	3858.38	4477.04	805.73
Sharpe Ratio*	-0.62	-0.64	-0.72	0.89	0.18	0.64
Max. Drawdown	-8.38%	-12.53%	-15.54%	-15.54%	-15.54%	-36.22%
VaR 95 \ 99				-33.5% \ -57.5%		-35.8% \ -62.4%
CVaR 95 \ 99				-46.5% \ -64.9%		-54.0% \ -88.5%

* 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).

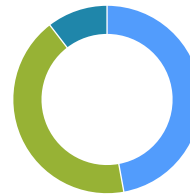
COMPOSITION BY CURRENCIES

- EUR 52.9%
- USD 47.1%



COMPOSITION BY COUNTRIES

- US 47.1%
- FR 42.4%
- DE 10.4%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
LEGRAND SA	LR FP Equity	FR	EUR	11.35%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	10.63%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	10.62%
RHEINMETALL AG	RHM GY Equity	DE	EUR	10.44%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	10.39%
THALES SA	HO FP Equity	FR	EUR	10.07%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	9.42%
ROCKWELL AUTOMATION INC	ROK UN Equity	US	USD	9.31%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	8.97%
ALBEMARLE CORP	ALB UN Equity	US	USD	8.82%

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