

# FACTSHEET - AS OF 06-Apr-2026

## Solactive Gerd Kommer Multifactor Equity Index NTR

### DESCRIPTION

Solactive Gerd Kommer Multifactor Equity Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0G21	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	SOLGERD Index/ .SOLGERD	Last Price	2119.15
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 31.07.2017
Index Members	4948		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.45%	-1.76%	2.91%	28.79%	0.77%	111.92%
Performance (p.a.)						9.04%
Volatility (p.a.)	16.28%	12.92%	11.29%	10.09%	12.76%	14.42%
High	2161.93	2257.72	2257.72	2257.72	2257.72	2257.72
Low	2044.11	2044.11	1992.30	1645.38	2044.11	751.39
Sharpe Ratio*	-1.23	-0.82	0.21	2.54	-0.05	0.37
Max. Drawdown	-5.45%	-9.46%	-9.46%	-9.46%	-9.46%	-37.01%
VaR 95 \ 99				-16.7% \ -24.4%		-20.7% \ -39.3%
CVaR 95 \ 99				-21.7% \ -33.6%		-34.8% \ -66.2%

\* 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).

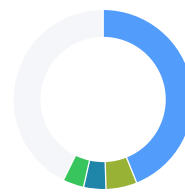
## COMPOSITION BY CURRENCIES

- USD 46.9%
- EUR 13.4%
- JPY 5.6%
- HKD 5.0%
- Others 29.1%



## COMPOSITION BY COUNTRIES

- US 43.9%
- JP 5.6%
- GB 4.0%
- DE 3.8%
- Others 42.7%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.06%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.05%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.01%
APPLE INC	AAPL UW Equity	US	USD	0.96%
NVIDIA CORP	NVDA UW Equity	US	USD	0.91%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.89%
META PLATFORMS INC	META UW Equity	US	USD	0.88%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.88%
MICROSOFT CORP	MSFT UW Equity	US	USD	0.79%
NETFLIX INC	NFLX UW Equity	US	USD	0.77%

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