

FACTSHEET - AS OF 22-Feb-2024

Acatis Long Run Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1YH6 / SLA1YH	Base Value / Base Date	100 Points / 05.01.2015
Bloomberg / Reuters	ACATLONG Index / .ACATLONG	Last Price	301.77
Index Calculator	Acatis Investment GmbH	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.01.2015
Index Members	54		

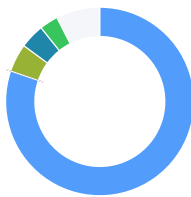
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.40%	10.68%	14.66%	23.62%	7.06%	201.77%
Performance (p.a.)						12.86%
Volatility (p.a.)	13.60%	11.78%	11.99%	12.75%	12.16%	17.84%
High	301.77	301.77	301.77	301.77	301.77	301.77
Low	287.35	269.87	250.99	231.20	275.73	94.97
Sharpe Ratio*	4.79	3.99	2.34	1.58	4.40	0.50
Max. Drawdown	-1.74%	-2.35%	-7.56%	-7.56%	-2.17%	-37.08%
VaR 95 \ 99				-19.0% \ -27.9%		-26.9% \ -50.2%
CVaR 95 \ 99				-26.3% \ -40.0%		-43.0% \ -76.6%

* 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).

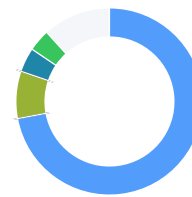
COMPOSITION BY CURRENCIES

- USD 80.2%
- HKD 4.8%
- TWD 4.2%
- CAD 3.2%
- Others 7.5%



COMPOSITION BY COUNTRIES

- US 72.1%
- IE 8.2%
- TW 4.2%
- HK 3.8%
- Others 11.7%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
OLD DOMINION FREIGHT LINE INC	ODFL UW Equity	US	USD	9.27%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.18%
CINTAS CORP	CTAS UW Equity	US	USD	5.71%
ADOBE INC	ADBE UW Equity	US	USD	4.76%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	4.56%

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