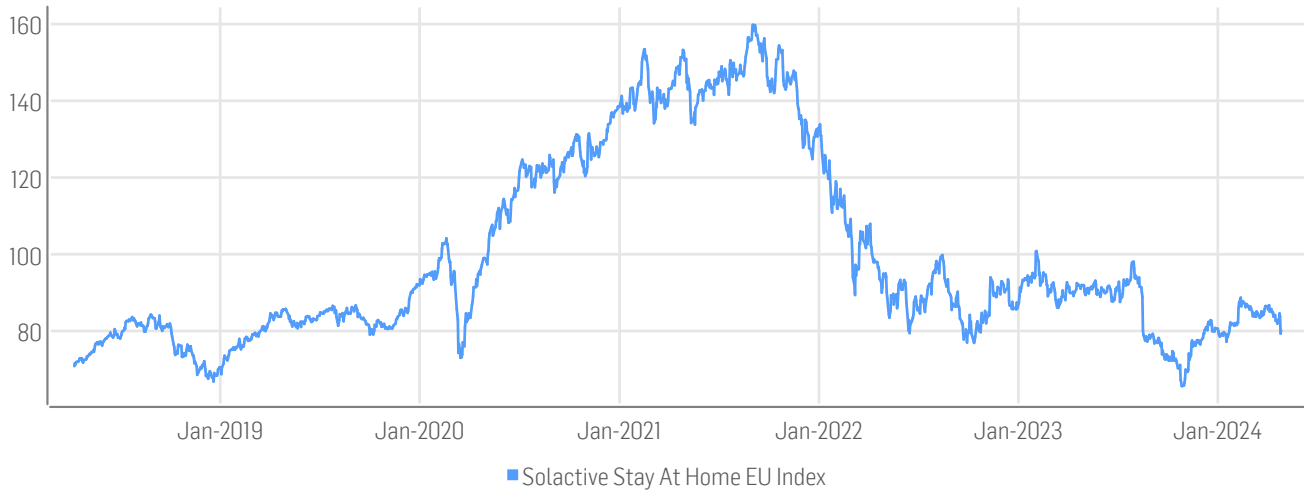


FACTSHEET - AS OF 26-Apr-2024

Solactive Stay At Home EU Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

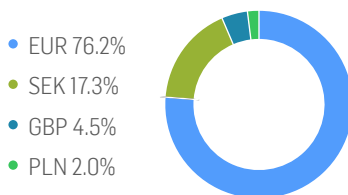
ISIN / WKN	DE000SLOAMU7 / SLOAMU	Base Value / Base Date	70.81 Points / 09.04.2018
Bloomberg / Reuters	SOLSTAYE Index / .SOLSTAYE	Last Price	80.12
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 09.04.2018
Index Members	17		

STATISTICS

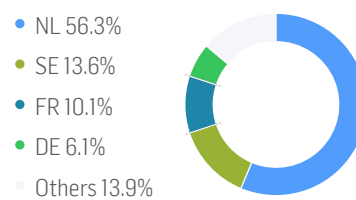
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.62%	-2.32%	22.10%	-11.27%	-0.58%	13.15%
Performance (p.a.)						2.06%
Volatility (p.a.)	24.30%	20.65%	21.54%	24.07%	19.78%	25.05%
High	86.72	88.68	88.68	98.08	88.68	159.82
Low	79.32	79.32	65.73	65.62	77.19	65.62
Sharpe Ratio*	-2.49	-0.63	2.14	-0.64	-0.29	-0.07
Max. Drawdown	-8.53%	-10.55%	-10.55%	-33.10%	-10.55%	-58.94%
VaR 95 \ 99				-35.5% \ -86.8%		-39.7% \ -70.3%
CVaR 95 \ 99				-61.5% \ -128.9%		-61.3% \ -99.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADYEN NV	ADYEN NA Equity	NL	EUR	21.77%
UNIVERSAL MUSIC GROUP NV	UMG NA Equity	NL	EUR	16.76%
PROSUS NV	PRX NA Equity	NL	EUR	15.34%
EVOLUTION AB	EVO SS Equity	SE	SEK	13.62%
VIVENDI SA	VIV FP Equity	FR	EUR	5.98%
NEXI SPA	NEXI IM Equity	IT	EUR	3.74%
KINDRED GROUP PLC	KINDSDB SS Equity	MT	SEK	3.69%
ENTAIN PLC	ENT LN Equity	IM	GBP	3.25%
DELIVERY HERO SE	DHER GY Equity	DE	EUR	2.49%
JUST EAT TAKEAWAY	TKWY NA Equity	NL	EUR	2.43%

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