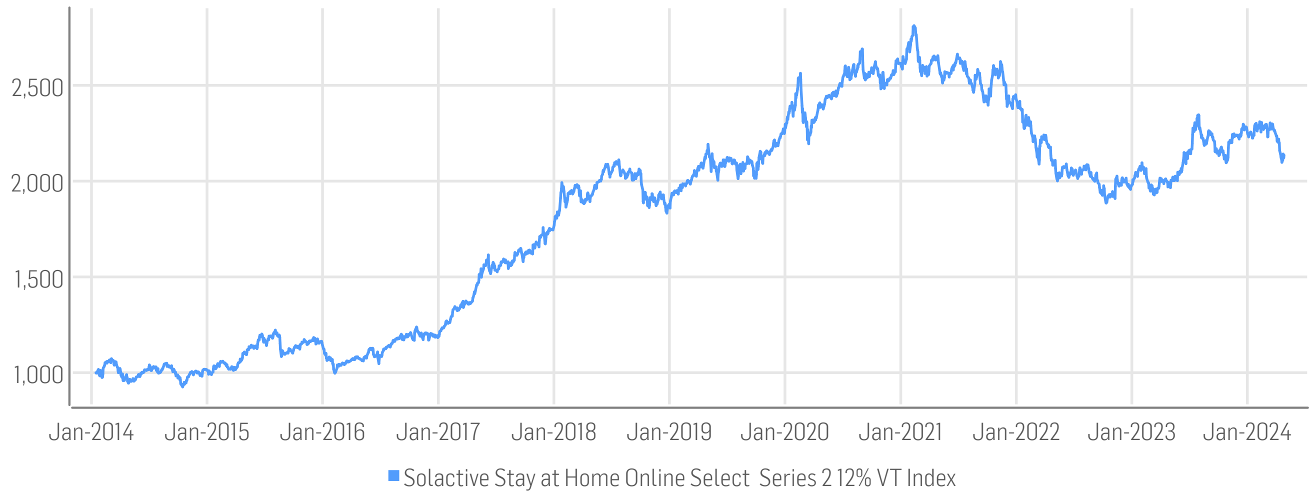
FACTSHEET - AS OF 26-Apr-2024
Solactive Stay at Home Online Select Series 2 12% VT Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0B2J9 / SL0B2J	Base Value / Base Date	1000.0 Points / 15.01.2014
Bloomberg / Reuters	SOLA2ION Index / .SOLA2ION	Last Price	2135.36
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Excess Return	Calculation	08:00 to 22:52 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 15.01.2014
Index Members	2		

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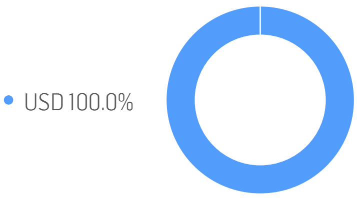
STATISTICS

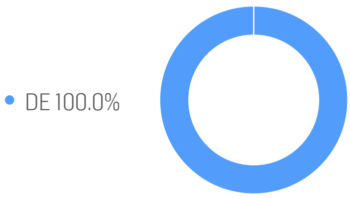
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.73%	-7.05%	1.79%	8.26%	-6.39%	113.54%
Performance (p.a.)						7.66%
Volatility (p.a.)	12.08%	12.21%	11.26%	12.46%	11.72%	12.94%
High	2265.13	2310.06	2310.06	2346.47	2310.06	2811.80
Low	2097.81	2097.81	2097.81	1965.74	2097.81	925.45
Sharpe Ratio*	-4.68	-2.54	-0.15	0.25	-2.02	0.18
Max. Drawdown	-7.39%	-9.19%	-9.19%	-10.68%	-9.19%	-32.95%
VaR 95 \ 99				-17.6% \ -29.9%		-21.1% \ -37.3%
CVaR 95 \ 99				-26.7% \ -37.4%		-31.2% \ -46.4%

* 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 (%)
SOLACTIVE STAY AT HOME ONLINE SELECT EQUITY SERIES 2 INDEX		DE	USD	68.18%
SYNTHETIC CASH USD		DE	USD	31.82%

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