

FACTSHEET - AS OF 26-Apr-2024

Solactive Nestle AR 2.3 Index

HISTORICAL PERFORMANCE



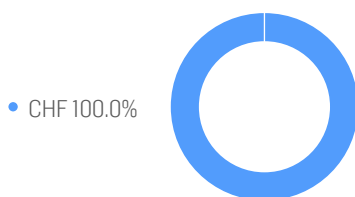
CHARACTERISTICS

ISIN / WKN	DE000SLOEN29 / SLOEN2	Base Value / Base Date	55.01 Points / 01.11.2010
Bloomberg / Reuters	SONESNAR Index / .SONESNAR	Last Price	95.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 18:52 (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 01.11.2010
Index Members	2		

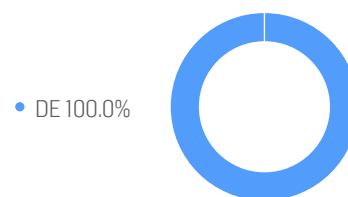
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.50%	-3.42%	-2.96%	-18.31%	-2.62%	73.20%
Performance (p.a.)						4.16%
Volatility (p.a.)	16.83%	18.49%	15.75%	15.13%	18.00%	15.53%
High	96.90	100.15	101.23	118.56	100.15	129.07
Low	91.57	91.57	91.57	91.57	91.57	46.21
Max. Drawdown	-4.38%	-8.57%	-9.54%	-22.76%	-8.57%	-29.05%
VaR 95 \ 99				-26.0% \ -54.0%		-24.3% \ -42.4%
CVaR 95 \ 99				-40.1% \ -67.9%		-36.3% \ -59.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NESN GTR INDEX		DE	CHF	100.01%
CHF-CASH	CHF-CASH	CH	CHF	-0.01%

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