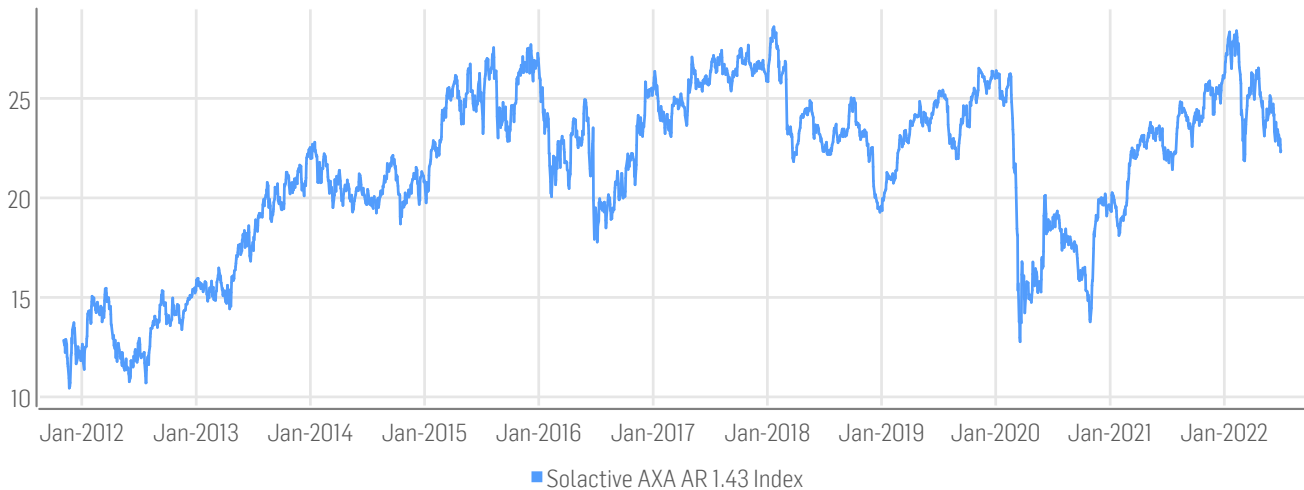


# FACTSHEET - AS OF 01-Jul-2022

## Solactive AXA AR 1.43 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOENY9 / SLOENY	Base Value / Base Date	12.84 Points / 04.11.2011
Bloomberg / Reuters	SOAXAAR1 Index / .SOAXAAR1	Last Price	22.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 18:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.01%	-14.68%	-13.99%	1.50%	-13.99%	74.30%
Performance (p.a.)						5.35%
Volatility (p.a.)	25.29%	24.39%	29.16%	24.72%	29.05%	28.67%
High	24.72	26.53	28.40	28.40	28.40	28.60
Low	22.31	22.31	21.86	21.42	21.86	10.44
Sharpe Ratio*	-2.50	-1.92	-0.88	0.09	-0.88	0.21
Max. Drawdown	-9.75%	-15.91%	-23.03%	-23.03%	-23.03%	-55.35%
VaR 95 \ 99				-44.3% \ -79.9%		-43.2% \ -78.6%
CVaR 95 \ 99				-61.0% \ -92.9%		-68.3% \ -115.2%

\* 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

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
AXAF GTR INDEX		DE	EUR	100.02%
EUR-CASH	EUR-CASH	-	EUR	-0.02%

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