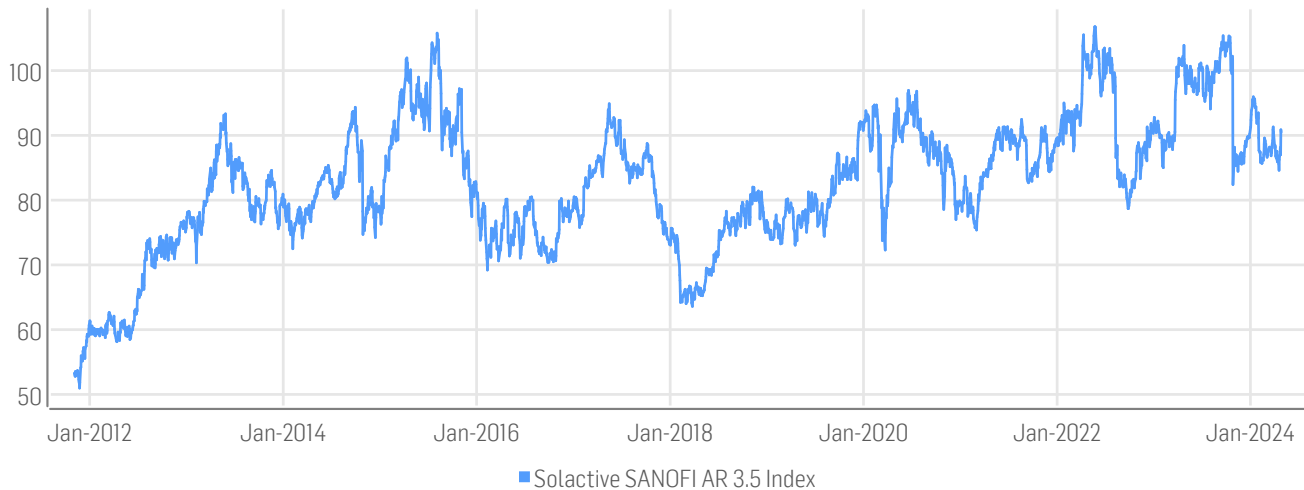


# FACTSHEET - AS OF 26-Apr-2024

## Solactive SANOFI AR 3.5 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFJB2 / SLOFJB	Base Value / Base Date	53.28 Points / 04.11.2011
Bloomberg / Reuters	SOSASYAR Index / .SOSASYAR	Last Price	90.48
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

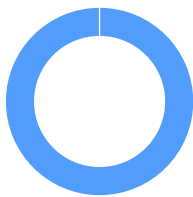
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.90%	-1.91%	9.81%	-6.17%	0.33%	69.82%
Performance (p.a.)						4.34%
Volatility (p.a.)	24.18%	19.42%	17.70%	27.59%	18.19%	22.25%
High	91.30	93.48	95.96	105.39	95.96	106.77
Low	84.60	84.60	84.45	82.40	84.60	50.97
Sharpe Ratio*	-0.59	-0.59	0.96	-0.37	-0.16	0.02
Max. Drawdown	-7.34%	-9.50%	-11.84%	-21.81%	-11.84%	-39.89%
VaR 95 \ 99				-29.5% \ -48.4%		-33.1% \ -55.2%
CVaR 95 \ 99				-67.6% \ -200.0%		-50.5% \ -88.4%

\* 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).

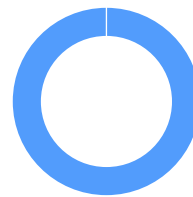
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SASY GTR INDEX		DE	EUR	100.01%
EUR-CASH	EUR-CASH	-	EUR	-0.01%

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