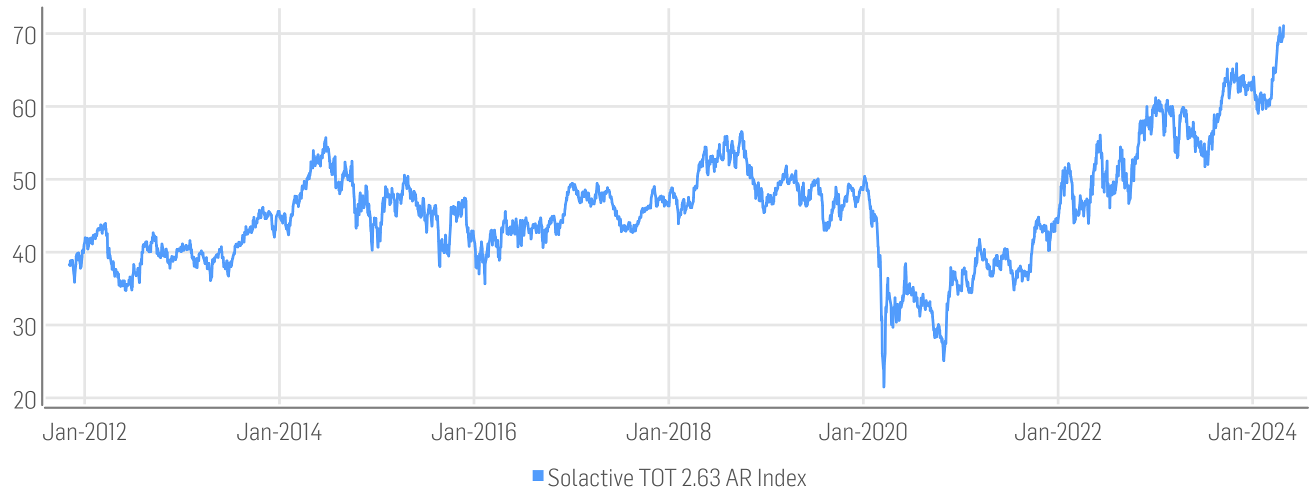
FACTSHEET - AS OF 26-Apr-2024
Solactive TOT 2.63 AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0HK60 / SL0HK6
Bloomberg / Reuters	SOLTT263 Index / .SOLTT263
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	EUR
Index Members	2

Base Value / Base Date	38.28 Points / 04.11.2011
Last Price	71.09
Dividends	2.63 AR Points
Calculation	08:00am to 22:53pm (CET), every 15 seconds
History	Available daily back to 04.11.2011

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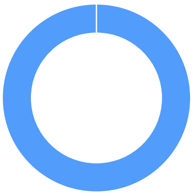
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.86%	16.67%	10.58%	27.08%	13.91%	85.71%
Performance (p.a.)						5.09%
Volatility (p.a.)	19.53%	17.89%	18.82%	20.38%	18.21%	26.37%
High	71.09	71.09	71.09	71.09	71.09	71.09
Low	64.71	59.59	59.05	51.73	59.05	21.50
Sharpe Ratio*	10.77	4.64	0.99	1.16	2.48	0.04
Max. Drawdown	-2.71%	-3.69%	-10.35%	-10.56%	-7.79%	-61.98%
VaR 95 \ 99				-36.5% \ -56.7%		-38.9% \ -73.1%
CVaR 95 \ 99				-52.0% \ -74.3%		-61.4% \ -108.3%

* 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).

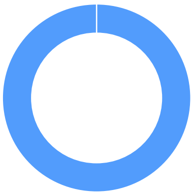
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TTEF GTR INDEX		DE	EUR	100.01%

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