

# FACTSHEET - AS OF 26-Apr-2024

## Solactive MERCEDES-BENZ EOD AR 5.1 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJVT1 / SLOJVT	Base Value / Base Date	52.8 Points / 2013.05.06
Bloomberg / Reuters	SOLMBG51 Index / .SOLMBG51	Last Price	69.22
Index Calculator	Solactive AG	Dividends	5.1 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2013.05.06
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.54%	19.10%	26.96%	6.82%	15.85%	31.10%
Performance (p.a.)						2.50%
Volatility (p.a.)	16.73%	17.58%	18.56%	19.38%	18.86%	30.29%
High	71.57	71.57	71.57	75.88	71.57	105.61
Low	68.17	58.67	53.71	53.71	56.18	20.45
Sharpe Ratio*	0.17	5.65	3.15	0.16	2.82	-0.05
Max. Drawdown	-4.75%	-4.75%	-8.92%	-29.22%	-7.57%	-80.64%
VaR 95 \ 99				-29.2% \ -47.4%		-45.1% \ -84.0%
CVaR 95 \ 99				-43.4% \ -73.4%		-70.2% \ -123.7%

\* 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 (%)
Money Market Position				-0.02%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	100.02%

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