

# FACTSHEET - AS OF 26-Apr-2024

## Solactive MERCEDES-BENZ EOD AR 5.0 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJVVW5 / SLOJVVW	Base Value / Base Date	52.21 Points / 2013.05.06
Bloomberg / Reuters	SOLMBG50 Index / .SOLMBG50	Last Price	69.34
Index Calculator	Solactive AG	Dividends	5.00 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		

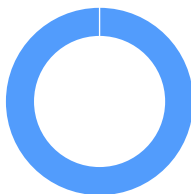
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.55%	19.14%	27.09%	6.99%	15.93%	32.81%
Performance (p.a.)						2.62%
Volatility (p.a.)	16.72%	17.60%	18.57%	19.37%	18.87%	30.29%
High	71.69	71.69	71.69	75.90	71.69	104.55
Low	68.29	58.75	53.75	53.75	56.25	20.35
Sharpe Ratio*	0.18	5.66	3.16	0.16	2.84	-0.04
Max. Drawdown	-4.74%	-4.74%	-8.91%	-29.18%	-7.57%	-80.54%
VaR 95 \ 99				-28.9% \ -47.4%		-45.0% \ -84.1%
CVaR 95 \ 99				-43.3% \ -73.3%		-70.2% \ -123.6%

\* 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).

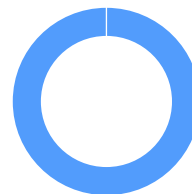
## COMPOSITION BY CURRENCIES

• 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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