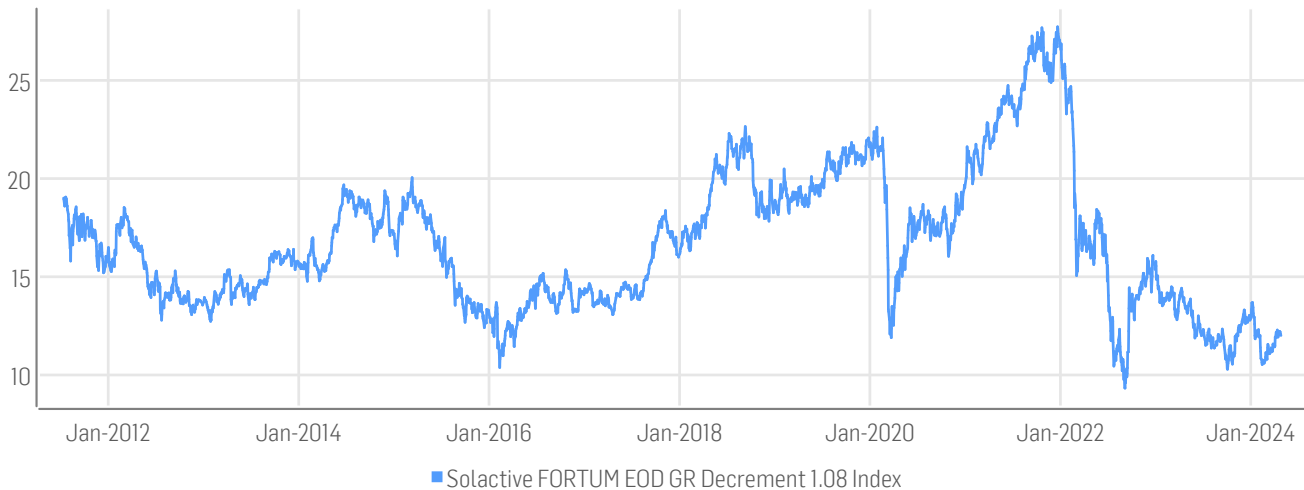


# FACTSHEET - AS OF 26-Apr-2024

## Solactive FORTUM EOD GR Decrement 1.08 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJX30 / SLOJX3	Base Value / Base Date	19.01 Points / 2011.07.14
Bloomberg / Reuters	SOFOR108 Index / .SOFOR108	Last Price	12.01
Index Calculator	Solactive AG	Dividends	1.08 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 2011.07.14
Index Members	1		

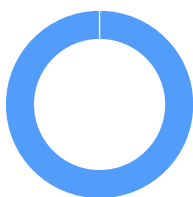
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.71%	-0.50%	7.91%	-8.88%	-6.10%	-36.82%
Performance (p.a.)						-3.53%
Volatility (p.a.)	24.41%	25.96%	26.85%	25.76%	26.67%	28.09%
High	12.29	12.31	13.69	13.87	13.69	27.73
Low	11.43	10.53	10.53	10.29	10.53	9.33
Sharpe Ratio*	2.13	-0.23	0.48	-0.50	-0.81	-0.26
Max. Drawdown	-2.93%	-14.46%	-23.08%	-25.81%	-23.08%	-66.35%
VaR 95 \ 99				-41.9% \ -55.2%		-42.0% \ -82.7%
CVaR 95 \ 99				-52.6% \ -79.5%		-68.7% \ -118.8%

\* 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).

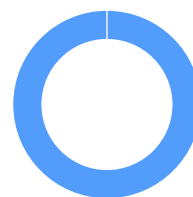
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FI 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
FORTUM OYJ	FORTUM FH Equity	FI	EUR	100.02%

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