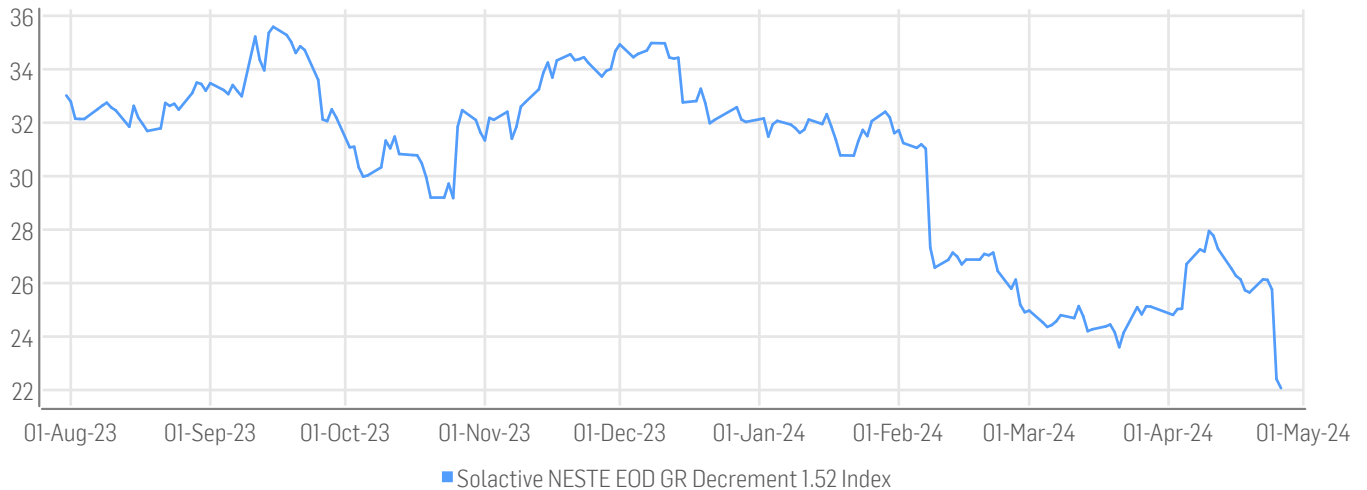


# FACTSHEET - AS OF 26-Apr-2024

## Solactive NESTE EOD GR Decrement 1.52 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJX71 / SLOJX7	Base Value / Base Date	8.92 Points / 2011.07.14
Bloomberg / Reuters	SONES152 Index / .SONES152	Last Price	22.07
Index Calculator	Solactive AG	Dividends	1.52 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	-12.18%	-31.16%	-32.03%		-31.10%	-33.16%
Performance (p.a.)						-42.02%
Volatility (p.a.)	58.10%	45.46%	36.26%		40.78%	35.26%
High	27.95	32.41	34.98		32.41	35.59
Low	22.07	22.07	22.07		22.07	22.07
Sharpe Ratio*	-1.43	-1.80	-1.61		-1.77	-1.30
Max. Drawdown	-21.04%	-31.90%	-36.91%		-31.90%	-37.99%
VaR 95 \ 99						-43.7% \ -201.6%
CVaR 95 \ 99						-92.7% \ -221.2%

\* 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).

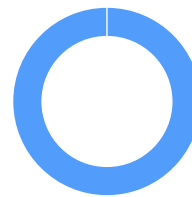
## COMPOSITION BY CURRENCIES

• 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%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	100.02%

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