

# FACTSHEET - AS OF 05-Jan-2024

## Solactive NESTE AR 1.1 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOKU71 / SLOKU7	Base Value / Base Date	7.1 Points / 2011.07.14
Bloomberg / Reuters	SOLNES11 Index / .SOLNES11	Last Price	32.38
Index Calculator	Solactive AG	Dividends	1.1 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 2011.07.14
Index Members	1		

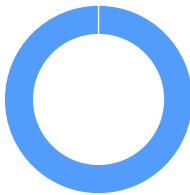
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.11%	7.15%	-8.48%	-26.17%	0.53%	356.06%
Performance (p.a.)						12.93%
Volatility (p.a.)	25.66%	30.31%	35.38%	33.28%	22.19%	36.14%
High	35.28	35.28	37.54	46.86	32.46	64.16
Low	31.78	29.39	29.39	29.39	31.78	4.16
Sharpe Ratio*	-2.46	0.94	-0.58	-0.91	1.25	0.25
Max. Drawdown	-9.92%	-9.92%	-21.71%	-37.28%	-2.09%	-54.19%
VaR 95 \ 99				-42.7% \ -92.4%		-53.2% \ -109.0%
CVaR 95 \ 99				-82.6% \ -187.8%		-85.0% \ -141.5%

\* 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).

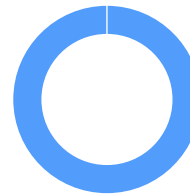
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FI 100.0%



## TOP COMPONENTS AS OF 05-Jan-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	100.01%

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