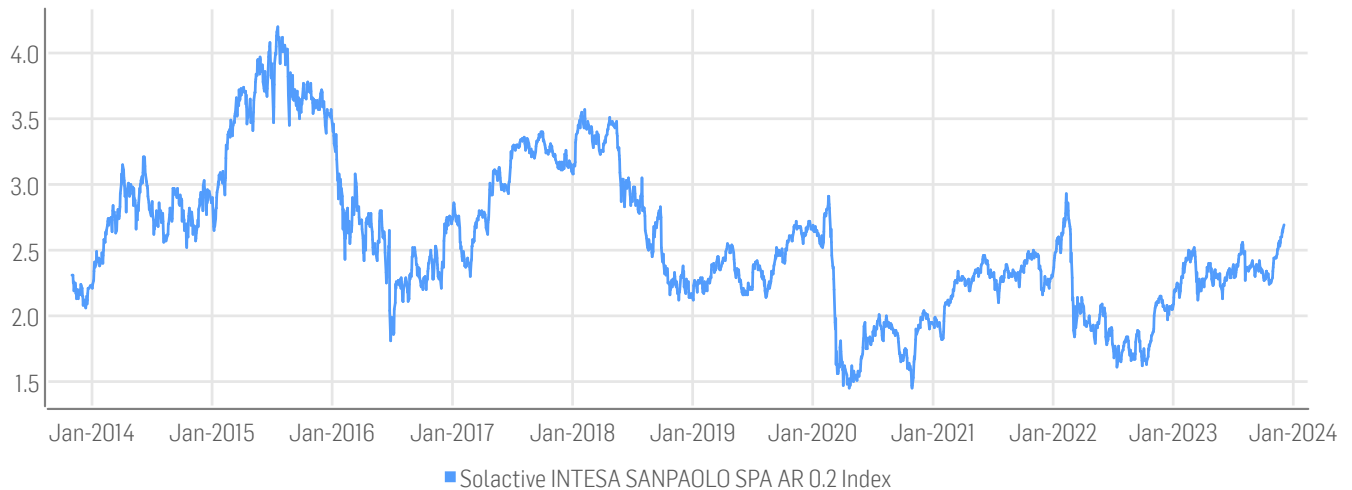


# FACTSHEET - AS OF 04-Dec-2023

## Solactive INTESA SANPAOLO SPA AR 0.2 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOKUP9 / SLOKUP	Base Value / Base Date	2.31 Points / 2013.11.01
Bloomberg / Reuters	SOIS02AR Index / .SOIS02AR	Last Price	2.69
Index Calculator	Solactive AG	Dividends	0.20 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 2013.11.01
Index Members	1		

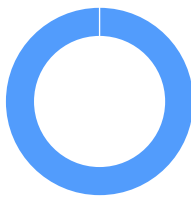
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.36%	14.10%	18.63%	31.36%	31.36%	16.57%
Performance (p.a.)						1.53%
Volatility (p.a.)	12.07%	17.26%	21.08%	25.27%	24.97%	33.71%
High	2.69	2.69	2.69	2.69	2.69	4.20
Low	2.44	2.24	2.24	1.97	2.05	1.45
Sharpe Ratio*	18.91	3.88	1.78	1.11	1.21	-0.07
Max. Drawdown	-1.56%	-7.44%	-12.50%	-15.87%	-15.87%	-65.48%
VaR 95 \ 99				-35.2% \ -102.0%		-50.7% \ -94.5%
CVaR 95 \ 99				-67.9% \ -129.9%		-79.7% \ -143.7%

\* 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).

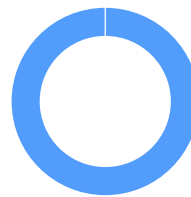
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• IT 100.0%



## TOP COMPONENTS AS OF 04-Dec-2023

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.06%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	100.06%

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