

FACTSHEET - AS OF 26-Apr-2024

Solactive CORE EUR CORP BOND EUR 1% Increment Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

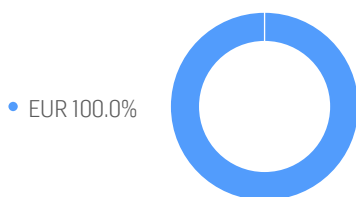
ISIN / WKN	SLOKUR	Base Value / Base Date	100.0 Points / 2017.11.30
Bloomberg / Reuters	SOIEACL1 Index / .SOIEACL1	Last Price	104.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2017.11.30
Index Members	2		

STATISTICS

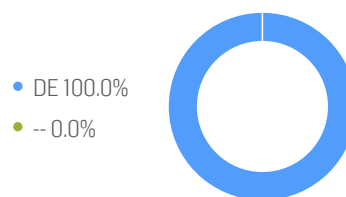
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.65%	0.32%	5.63%	5.94%	-0.18%	4.66%
Performance (p.a.)						0.71%
Volatility (p.a.)	3.91%	3.47%	3.98%	4.02%	3.63%	5.20%
High	105.49	105.49	105.49	105.49	105.49	111.88
Low	104.33	103.74	99.29	97.76	103.55	93.00
Sharpe Ratio*	-2.94	-0.76	1.97	0.53	-1.23	-0.62
Max. Drawdown	-1.10%	-1.10%	-1.50%	-1.50%	-1.24%	-16.21%
VaR 95 \ 99				-5.6% \ -6.9%		-6.3% \ -12.7%
CVaR 95 \ 99				-6.8% \ -10.1%		-11.8% \ -23.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CORE EUR CORP BOND GTR INDEX		DE	EUR	100.00%

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