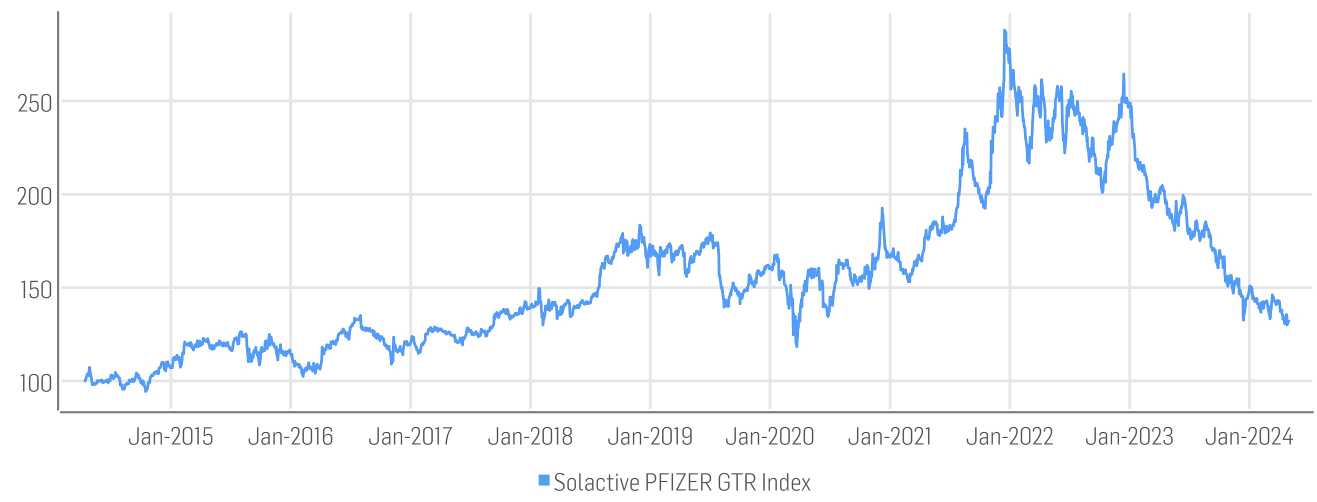
FACTSHEET - AS OF 30-Apr-2024
Solactive PFIZER GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0L6D1 / SL0L6D
Bloomberg / Reuters	SOPFEGTR Index / .SOPFEGTR
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	1

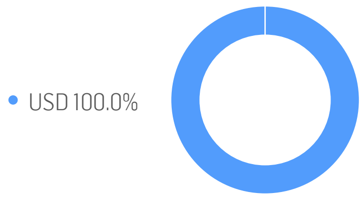
Base Value / Base Date	100.0 Points / 2014.04.14
Last Price	131.96
Dividends	Reinvested
Calculation	09:30am to 4:50 pm (EST), every 15 seconds
History	Available daily back to 2014.04.14

STATISTICS

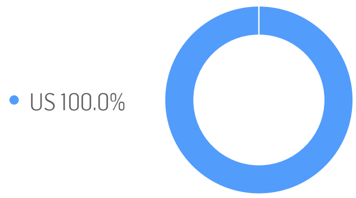
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.68%	-5.39%	-13.59%	-30.01%	-9.67%	31.96%
Performance (p.a.)						2.80%
Volatility (p.a.)	20.66%	22.61%	25.41%	24.00%	21.89%	22.64%
High	142.78	146.12	156.51	199.45	150.86	287.96
Low	130.11	130.11	130.11	130.11	130.11	94.39
Sharpe Ratio*	-3.27	-1.13	-1.22	-1.49	-1.43	-0.11
Max. Drawdown	-8.97%	-10.96%	-16.87%	-34.77%	-13.75%	-54.82%
VaR 95 \ 99				-36.8% \ -66.3%		-33.8% \ -61.6%
CVaR 95 \ 99				-57.0% \ -96.9%		-51.4% \ -85.7%

* 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 30-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PFIZER INC	PFE UN Equity	US	USD	100.00%

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