FACTSHEET - AS OF 03-May-2024
Solactive NESTE EOD Decrement 1.30 Index

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0L6K6 / SL0L6K
Bloomberg / Reuters	SONES130 Index / .SONES130
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	EUR
Index Members	2

Base Value / Base Date	7.98 Points / 2011.07.14
Last Price	22.26
Dividends	1.3 AR Points
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 2011.07.14

SOLACTIVE
German Index Engineering

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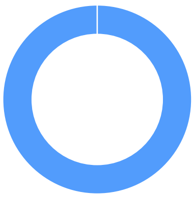
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.22%	-29.56%	-31.34%	-44.04%	-30.98%	178.95%
Performance (p.a.)						8.34%
Volatility (p.a.)	58.92%	46.68%	36.80%	37.94%	40.74%	36.29%
High	28.32	31.55	35.35	40.94	32.78	65.14
Low	21.53	21.53	21.53	21.53	21.53	4.67
Sharpe Ratio*	-1.42	-1.71	-1.56	-1.28	-1.71	0.12
Max. Drawdown	-23.98%	-31.87%	-39.09%	-47.41%	-34.32%	-66.95%
VaR 95 \ 99				-44.2% \ -201.4%		-53.0% \ -110.1%
CVaR 95 \ 99				-109.8% \ -227.0%		-86.3% \ -146.8%

* 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).

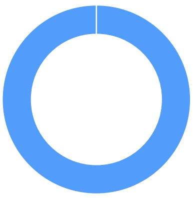
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• NE 100.0%



TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NESTE EOD GTR INDEX		NE	EUR	100.02%
EUR-CASH	EUR-CASH	–	EUR	-0.02%

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