

# FACTSHEET - AS OF 26-Apr-2024

## Solactive ENI EOD AR 1.01 Index (2024-02-16)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOLGV4 / SLOLGV	Base Value / Base Date	18.44 Points / 2014.02.03
Bloomberg / Reuters	SOENI101 Index / .SOENI101	Last Price	15.32
Index Calculator	Solactive AG	Dividends	1.01 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 2014.02.03
Index Members	2		

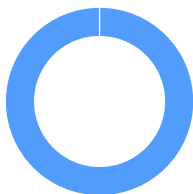
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.17%	3.42%	-1.76%	15.33%	-1.12%	-16.94%
Performance (p.a.)						-1.80%
Volatility (p.a.)	19.13%	18.45%	17.90%	19.18%	18.22%	27.95%
High	15.83	15.83	15.83	15.83	15.83	23.02
Low	14.70	14.12	14.12	12.68	14.12	6.36
Sharpe Ratio*	3.16	0.58	-0.42	0.61	-0.40	-0.20
Max. Drawdown	-3.44%	-5.68%	-10.46%	-10.46%	-10.01%	-72.37%
VaR 95 \ 99				-34.6% \ -50.8%		-41.3% \ -77.6%
CVaR 95 \ 99				-45.2% \ -63.4%		-66.8% \ -120.0%

\* 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).

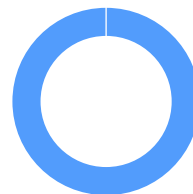
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• -- 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE ENI EOD GTR INDEX		--	EUR	100.02%
EUR-CASH	EUR-CASH	--	EUR	-0.02%

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