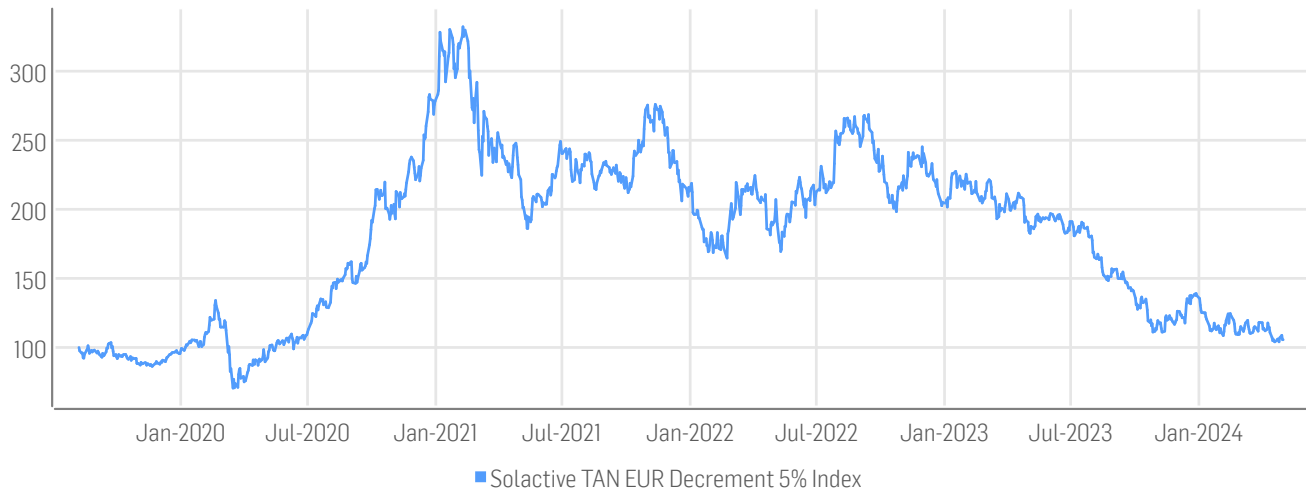


# FACTSHEET - AS OF 01-May-2024

## Solactive TAN EUR Decrement 5% Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOLRP	Base Value / Base Date	100.0 Points / 2019.08.08
Bloomberg / Reuters	SOTAND5 Index / .SOTAND5	Last Price	105.59
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 2019.08.08
Index Members	2		

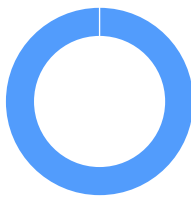
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.45%	-7.09%	-11.60%	-43.73%	-23.23%	5.59%
Performance (p.a.)						1.16%
Volatility (p.a.)	31.82%	37.95%	39.80%	35.36%	36.73%	44.55%
High	117.91	124.60	139.06	196.92	137.54	332.16
Low	104.03	104.03	104.03	104.03	104.03	70.54
Sharpe Ratio*	-2.45	-0.78	-0.65	-1.36	-1.58	-0.06
Max. Drawdown	-11.77%	-16.51%	-25.19%	-47.17%	-24.36%	-68.68%
VaR 95 \ 99				-57.2% \ -85.1%		-67.6% \ -113.1%
CVaR 95 \ 99				-73.5% \ -96.2%		-100.7% \ -162.4%

\* 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).

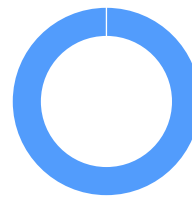
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE TAN EUR NTR INDEX	SOTANNTR Index	DE	EUR	100.01%

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