FACTSHEET - AS OF 16-Jun-2025
Solactive TAN EUR Decrement 5% Index

DESCRIPTION

Solactive TAN EUR Decrement 5% Index aims to track the performance of the Solactive TAN EUR NTR Index adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0LRP
Bloomberg / Reuters	SOTAND5 Index / .SOTAND5
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	EUR
Index Members	2

Base Value / Base Date	100.0 Points / 2019.08.08
Last Price	80.96
Dividends	Reinvested
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 2019.08.08

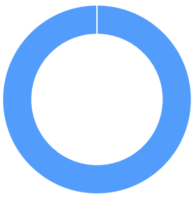
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.53%	0.20%	-6.72%	-28.02%	-6.77%	-19.04%
Performance (p.a.)						-3.54%
Volatility (p.a.)	37.92%	43.75%	38.57%	38.23%	39.12%	43.45%
High	81.47	84.94	95.71	113.04	95.71	332.16
Low	73.96	63.89	63.89	63.89	63.89	63.89
Sharpe Ratio*	-0.98	-0.03	-0.39	-0.79	-0.41	-0.13
Max. Drawdown	-11.87%	-21.81%	-33.25%	-43.48%	-33.25%	-80.77%
VaR 95 \ 99				-60.4% \ -97.7%		-64.7% \ -112.5%
CVaR 95 \ 99				-88.1% \ -136.6%		-97.8% \ -155.2%

* 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).

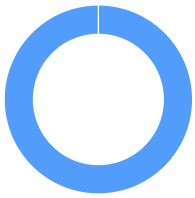
COMPOSITION BY CURRENCIES

USD 100.0%



COMPOSITION BY COUNTRIES

US 100.0%



TOP COMPONENTS AS OF 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
INVESCO SOLAR ETF	TAN UP Equity	US	USD	100.04%

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