

# FACTSHEET - AS OF 01-May-2024

## Solactive TAN EUR NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0LRQ1 / SL0LRQ	Base Value / Base Date	100.0 Points / 2019.08.08
Bloomberg / Reuters	SOTANNTR Index / .SOTANNTR	Last Price	134.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:30am to 4:50 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2019.08.08
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.08%	-5.92%	-9.36%	-40.83%	-21.89%	34.24%
Performance (p.a.)						6.42%
Volatility (p.a.)	31.80%	37.92%	39.77%	35.36%	36.71%	44.54%
High	149.28	156.74	173.75	238.98	171.87	358.48
Low	132.05	132.05	132.05	132.05	132.05	72.75
Sharpe Ratio*	-2.40	-0.68	-0.55	-1.28	-1.52	0.06
Max. Drawdown	-11.54%	-15.75%	-24.00%	-44.74%	-23.17%	-63.16%
VaR 95 \ 99				-56.9% \ -84.8%		-67.4% \ -112.4%
CVaR 95 \ 99				-73.2% \ -96.0%		-100.4% \ -162.0%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
INVESCO SOLAR ETF	TAN UP Equity	US	USD	100.00%

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