

# FACTSHEET - AS OF 18-Jun-2024

## Solactive JP Morgan AR 4.6 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L680 / SL0L68	Base Value / Base Date	64.47 Points / 05.14.2014
Bloomberg / Reuters	SOJP46AR Index / .SOJP46AR	Last Price	196.63
Index Calculator	Solactive AG	Dividends	4.60 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 05.14.2014
Index Members	2		

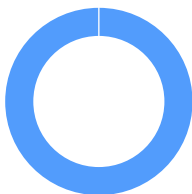
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.98%	0.34%	17.57%	41.64%	16.03%	201.03%
Performance (p.a.)						12.49%
Volatility (p.a.)	24.94%	23.24%	18.75%	17.35%	19.10%	27.41%
High	202.25	204.79	204.79	204.79	204.79	204.79
Low	191.17	180.44	167.14	136.19	167.48	58.86
Sharpe Ratio*	-1.78	-0.17	1.79	2.14	1.67	0.26
Max. Drawdown	-6.65%	-9.57%	-9.57%	-14.15%	-9.57%	-43.96%
VaR 95 \ 99				-21.4% \ -58.2%		-40.9% \ -72.5%
CVaR 95 \ 99				-42.5% \ -89.6%		-63.6% \ -110.0%

\* 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).

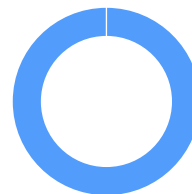
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE JP MORGAN GTR INDEX	SOLJPGTR Index	DE	USD	100.00%
USD-CASH	USD-CASH	US	USD	0.00%

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