

# FACTSHEET - AS OF 18-Jun-2024

## Solactive Neste EOD AR 1.2 Index (2024-05-03)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SL0L6N0 / SL0L6N      | Base Value / Base Date | 7.53 Points / 2011.07.14                   |
| Bloomberg / Reuters | SONEST12 Index / .SONEST12 | Last Price             | 17.51                                      |
| Index Calculator    | Solactive AG               | Dividends              | 1.2 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 2011.07.14         |
| Index Members       | 2                          |                        |  |

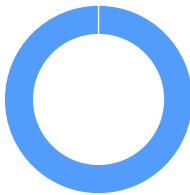
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D              | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-------------------|---------|------------------|
| Performance        | -7.26%  | -27.79% | -45.30% | -48.89%           | -45.18% | 132.54%          |
| Performance (p.a.) |         |         |         |                   |         | 6.74%            |
| Volatility (p.a.)  | 24.50%  | 52.12%  | 43.26%  | 39.42%            | 43.78%  | 36.49%           |
| High               | 20.07   | 28.08   | 32.61   | 37.30             | 32.47   | 64.14            |
| Low                | 17.31   | 17.31   | 17.31   | 17.31             | 17.31   | 4.41             |
| Sharpe Ratio*      | -2.60   | -1.48   | -1.72   | -1.35             | -1.73   | 0.08             |
| Max. Drawdown      | -13.75% | -38.35% | -46.92% | -53.59%           | -46.69% | -73.01%          |
| VaR 95 \ 99        |         |         |         | -44.1% \ -220.8%  |         | -53.2% \ -110.5% |
| CVaR 95 \ 99       |         |         |         | -113.9% \ -243.8% |         | -87.0% \ -151.2% |

\* 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).

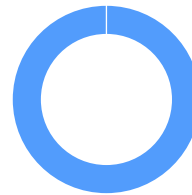
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

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

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