

FACTSHEET - AS OF 07-Oct-2024

Solactive Societe Generale EOD AR 1.35 Index (2024-06-17)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0L8R7 / SL0L8R	Base Value / Base Date	31.4 Points / 05.23.2013
Bloomberg / Reuters	SOGL135 Index / .SOGL135	Last Price	22.27
Index Calculator	Solactive AG	Dividends	1.35 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 05.23.2013
Index Members	2		

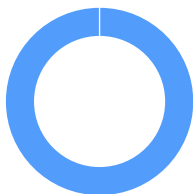
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.44%	-2.20%	-9.40%	1.50%	-6.70%	-41.61%
Performance (p.a.)						-5.28%
Volatility (p.a.)	24.32%	28.98%	30.84%	25.53%	27.31%	37.50%
High	22.53	23.92	27.46	27.46	27.46	52.15
Low	21.44	19.94	19.94	19.94	19.94	11.25
Sharpe Ratio*	1.95	-0.41	-0.70	-0.07	-0.44	-0.23
Max. Drawdown	-4.84%	-16.64%	-27.39%	-27.39%	-27.39%	-78.43%
VaR 95 \ 99				-41.5% \ -97.4%		-55.0% \ -111.8%
CVaR 95 \ 99				-75.9% \ -136.5%		-95.2% \ -179.7%

* 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).

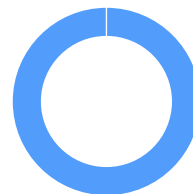
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Societe Generale EOD GTR Index		DE	EUR	100.05%
EUR-CASH	EUR-CASH	DE	EUR	-0.05%

DISCLAIMER

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