

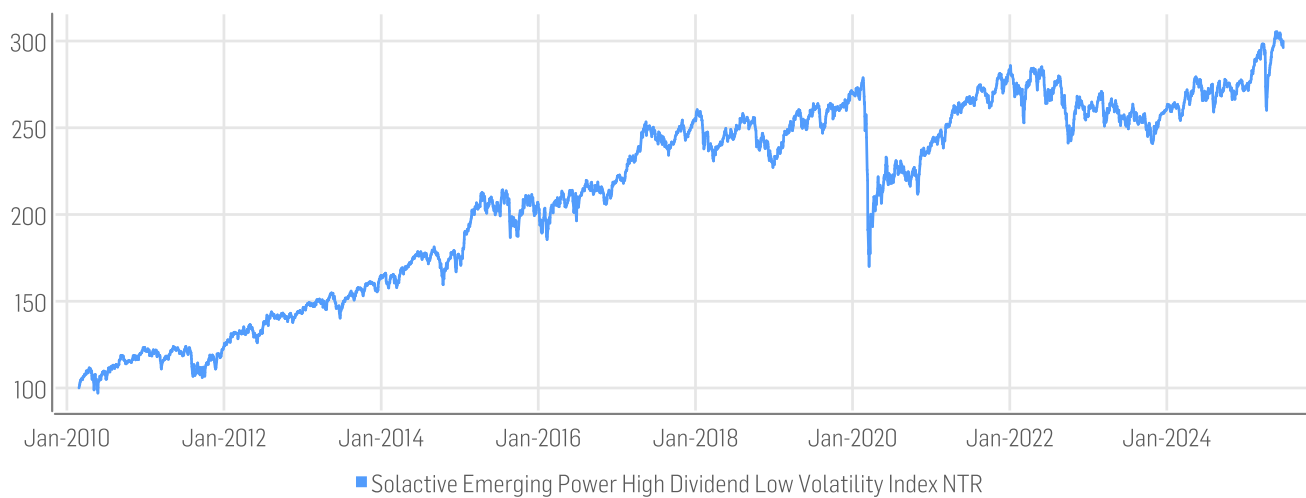
FACTSHEET - AS OF 25-Jun-2025

Solactive Emerging Power High Dividend Low Volatility Index NTR

DESCRIPTION

Solactive Emerging Power High Dividend Low Volatility Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOATZ1 / SLOATZ | Base Value / Base Date | 100 Points / 26.02.2010 |
| Bloomberg / Reuters | / .SOLEMPWN | Last Price | 296.15 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Net Total Return | Calculation | 09:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 26.02.2010 |
| Index Members | 30 | | |

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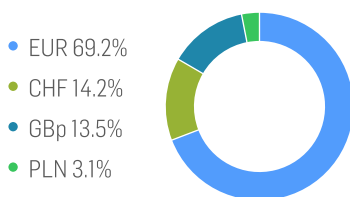
Solactive Emerging Power High Dividend Low Volatility Index NTR

STATISTICS

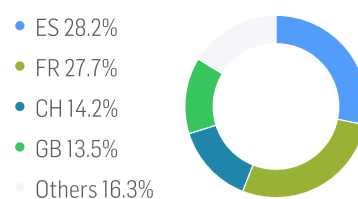
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.81% | -0.66% | 8.62% | 11.38% | 8.27% | 196.15% |
| Performance (p.a.) | | | | | | 7.34% |
| Volatility (p.a.) | 8.16% | 18.95% | 14.38% | 12.34% | 14.49% | 14.10% |
| High | 305.35 | 305.35 | 305.35 | 305.35 | 305.35 | 305.35 |
| Low | 296.15 | 260.08 | 260.08 | 259.07 | 260.08 | 97.04 |
| Sharpe Ratio* | -3.83 | -0.24 | 1.14 | 0.78 | 1.10 | 0.38 |
| Max. Drawdown | -3.01% | -12.76% | -12.81% | -12.81% | -12.81% | -38.99% |
| VaR 95 \ 99 | | | | -16.2% \ -45.5% | | -20.8% \ -40.4% |
| CVaR 95 \ 99 | | | | -35.7% \ -74.2% | | -34.2% \ -60.6% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------|----------------|---------|----------|------------------|
| IBERDROLA SA | IBE SQ Equity | ES | EUR | 7.52% |
| NATURGY ENERGY GROUP SA | NTGY SQ Equity | ES | EUR | 7.38% |
| TELEFONICA SA | TEF SQ Equity | ES | EUR | 7.33% |
| ORANGE SA | ORA FP Equity | FR | EUR | 7.20% |
| EMS CHEMIE HOLDING AG | EMSN SE Equity | CH | CHF | 6.96% |
| SOCIETE BIC SA | BB FP Equity | FR | EUR | 6.38% |
| RIO TINTO PLC | RIO LN Equity | GB | GBp | 6.23% |
| SONOVA HOLDING AG | SOON SE Equity | CH | CHF | 6.17% |
| RECKITT BENCKISER GROUP PLC | RKT LN Equity | GB | GBp | 5.35% |
| JDE PEETS BV | JDEP NA Equity | NL | EUR | 4.93% |

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