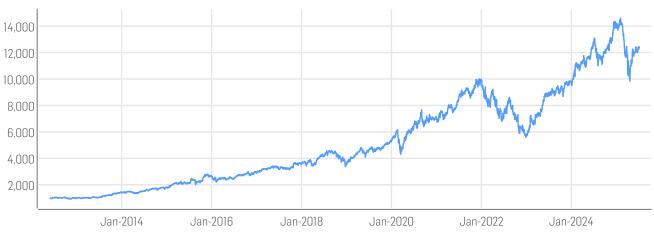


FACTSHEET - AS OF 07-Jul-2025 Solactive Gafam Equally Weighted Decrement Index

DESCRIPTION

Solactive Gafam Equally Weighted Decrement Index aims to track the performance of the Solactive Gafam Equally Weighted Index (GTR) adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



Solactive Gafam Equally Weighted Decrement Index

CHARACTERISTICS

ISIN / WKN	DE000SL0DH51 / SL0DH5				
Bloomberg / Reuters	SOGAFAM Index / .SOGAFAM				
Index Calculator	Solactive AG				
Index Type	Adjusted Return				
Index Currency	EUR				
Index Memhers					

Base Value / Base Date	1000.0 Points / 31.05.2012
Last Price	12375.75
Dividends	Reinvested
Calculation	09:30 to 16:53 (EST), every 15 seconds
History	Available daily back to 31.05.2012

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.15%	20.68%	-12.04%	-1.53%	-10.68%	1137.58%
Performance (p.a.)						21.17%
Volatility (p.a.)	12.78%	36.07%	33.77%	28.48%	33.22%	25.70%
High	12453.47	12453.47	14595.78	14595.78	14595.78	14595.78
Low	12006.71	9859.14	9859.14	9859.14	9859.14	920.39
Sharpe Ratio*	-0.00	3.12	-0.74	-0.12	-0.65	0.75
Max. Drawdown	-3.43%	-13.31%	-32.45%	-32.45%	-32.45%	-44.12%
VaR 95 \ 99				-51.8% \ -71.2%		-40.3% \ -71.2%
CVaR 95 \ 99				-71.2% \ -119.6%		-61.6% \ -95.7%

^{*} 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

COMPOSITION BY COUNTRIES



• US 100.0%

TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
META PLATFORMS INC	META UW Equity	US	USD	20.72%
AMAZON.COM INC	AMZN UW Equity	US	USD	20.35%
MICROSOFT CORP	MSFT UW Equity	US	USD	20.18%
APPLE INC	AAPL UW Equity	US	USD	19.51%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	19.24%



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