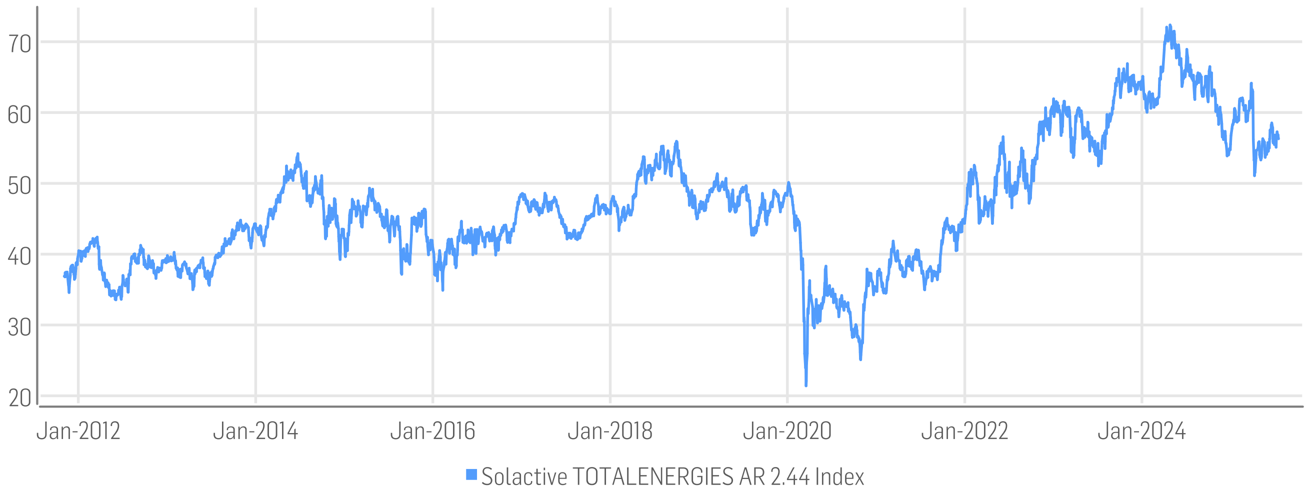
FACTSHEET - AS OF 17-Jul-2025
Solactive TOTALENERGIES AR 2.44 Index

DESCRIPTION

Solactive TOTALENERGIES AR 2.44 Index aims to track the performance of the TTEF GTE Index adjusted for a synthetic dividend of 2.44 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

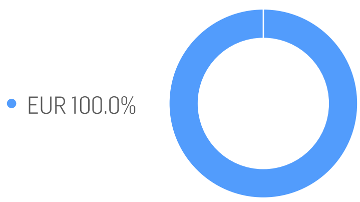
ISIN / WKN	DE000SL0EKC1 / SL0EKC	Base Value / Base Date	36.89 Points / 04.11.2011
Bloomberg / Reuters	SOTTEAR3 Index / .SOTTEAR3	Last Price	56.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 18:52 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

STATISTICS

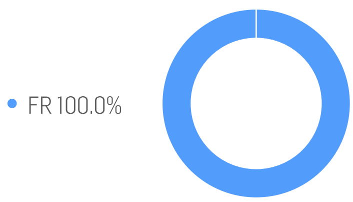
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.40%	3.06%	-7.08%	-14.75%	1.37%	52.59%
Performance (p.a.)						3.13%
Volatility (p.a.)	21.39%	18.95%	23.62%	21.73%	23.19%	25.96%
High	58.53	58.53	64.15	66.49	64.15	72.37
Low	55.10	53.30	51.08	51.08	51.08	21.40
Sharpe Ratio*	-1.70	0.58	-0.67	-0.78	0.03	0.05
Max. Drawdown	-5.86%	-5.86%	-20.37%	-23.18%	-20.37%	-61.74%
VaR 95 \ 99				-36.6% \ -78.4%		-38.6% \ -73.1%
CVaR 95 \ 99				-61.0% \ -94.2%		-60.9% \ -105.7%

* 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



TOP COMPONENTS AS OF 17-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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