

FACTSHEET - AS OF 08-Jul-2025

Solactive Global Profitability Index NTR

DESCRIPTION

Representation of securities issued by profitable companies with a high dividend yield and low volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFA07 / SLOFA0	Base Value / Base Date	1000 Points / 07.07.2006
Bloomberg / Reuters	/ .SOLPROEN	Last Price	4424.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.07.2006
Index Members	30		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.34%	15.27%	11.87%	19.70%	13.22%	342.41%
Performance (p.a.)						8.14%
Volatility (p.a.)	4.71%	11.95%	14.01%	11.91%	13.91%	12.47%
High	4469.21	4490.67	4490.67	4490.67	4490.67	4490.67
Low	4370.62	3838.12	3838.12	3547.08	3838.12	791.53
Sharpe Ratio*	-3.63	6.37	1.69	1.52	1.81	0.50
Max. Drawdown	-2.54%	-2.67%	-11.23%	-11.23%	-11.23%	-37.82%
VaR 95 \ 99				-12.5% \ -54.8%		-18.7% \ -35.8%
CVaR 95 \ 99				-31.6% \ -68.8%		-30.6% \ -54.3%

* 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).

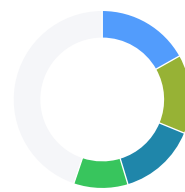
COMPOSITION BY CURRENCIES

- EUR 50.7%
- CHF 14.4%
- NOK 9.9%
- HKD 9.8%
- Others 15.2%



COMPOSITION BY COUNTRIES

- FR 16.8%
- CH 14.4%
- IT 14.1%
- NO 9.9%
- Others 44.8%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	4.75%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.14%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	3.94%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.81%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	3.78%
AXA SA	CS FP Equity	FR	EUR	3.76%
TELENOR ASA	TEL NO Equity	NO	NOK	3.62%
ENGIE SA	ENGI FP Equity	FR	EUR	3.61%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.53%
DNB BANK ASA	DNB NO Equity	NO	NOK	3.45%

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