

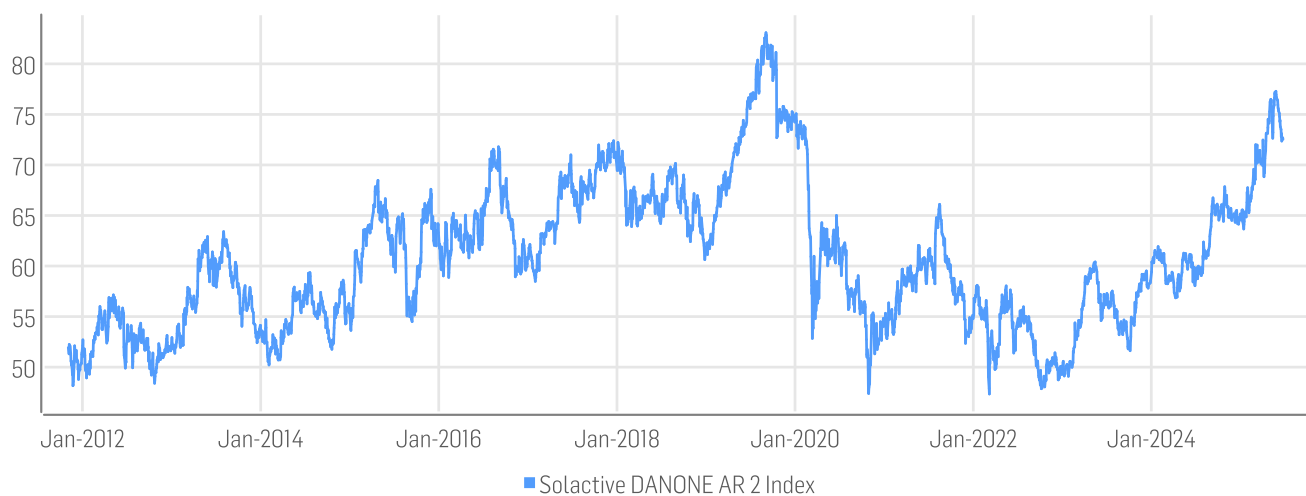
FACTSHEET - AS OF 24-Jun-2025

Solactive DANONE AR 2 Index

DESCRIPTION

Solactive DANONE AR 2 Index aims to track the performance of the DANO GTR Index adjusted for a synthetic dividend of 2 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFJA4 / SLOFJA	Base Value / Base Date	51.94 Points / 04.11.2011
Bloomberg / Reuters	SODANOAR Index / .SODANOAR	Last Price	72.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

STATISTICS

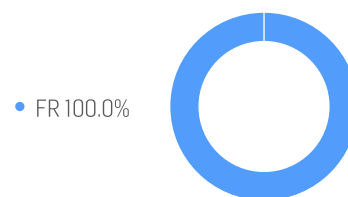
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.78%	3.48%	13.08%	24.94%	11.31%	39.64%
Performance (p.a.)						2.48%
Volatility (p.a.)	6.53%	18.66%	18.50%	15.75%	18.58%	19.25%
High	77.29	77.29	77.29	77.29	77.29	83.09
Low	72.36	68.83	63.66	58.67	63.66	47.34
Sharpe Ratio*	-8.19	0.70	1.43	1.49	1.25	0.03
Max. Drawdown	-6.38%	-6.38%	-6.38%	-6.38%	-6.38%	-43.03%
VaR 95 \ 99				-21.3% \ -37.4%		-29.5% \ -50.8%
CVaR 95 \ 99				-33.1% \ -59.8%		-44.4% \ -71.4%

* 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 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DANONE SA	BN FP Equity	FR	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

DISCLAIMER

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