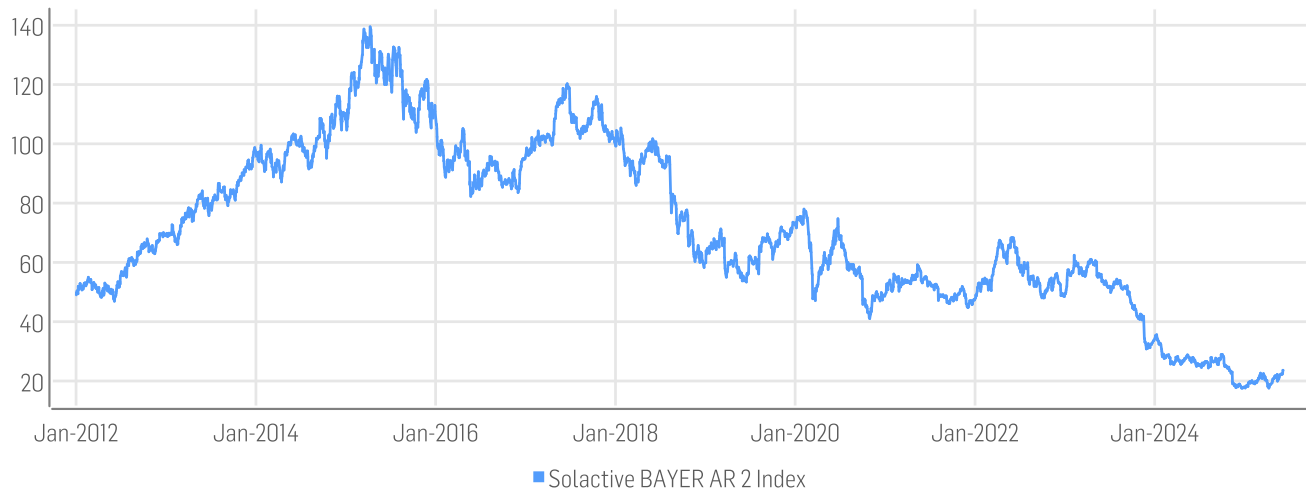


# FACTSHEET - AS OF 06-Jun-2025

## Solactive BAYER AR 2 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFKP0 / SLOFKP	Base Value / Base Date	67.29 Points / 13.04.2022
Bloomberg / Reuters	SOBAYGAR Index / .SOBAYGAR	Last Price	23.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 18:15 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 13.04.2022
Index Members	2		

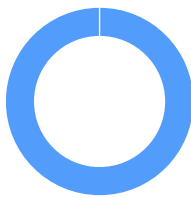
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.88%	11.46%	26.09%	-10.49%	31.64%	-64.88%
Performance (p.a.)						-28.28%
Volatility (p.a.)	46.21%	43.55%	37.99%	38.59%	39.58%	32.90%
High	23.63	23.63	23.63	28.98	23.63	68.41
Low	19.94	17.59	17.59	17.59	17.59	17.59
Sharpe Ratio*	6.28	1.22	1.52	-0.33	2.21	-0.93
Max. Drawdown	-10.38%	-21.86%	-22.41%	-39.30%	-22.41%	-74.29%
VaR 95 \ 99				-56.4% \ -115.9%		-49.5% \ -106.4%
CVaR 95 \ 99				-107.4% \ -211.4%		-87.0% \ -166.1%

\* 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).

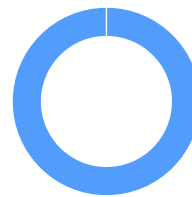
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BAYER AG	BAYN GY Equity	DE	EUR	100.02%
EUR-CASH	EUR-CASH	DE	EUR	-0.02%

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