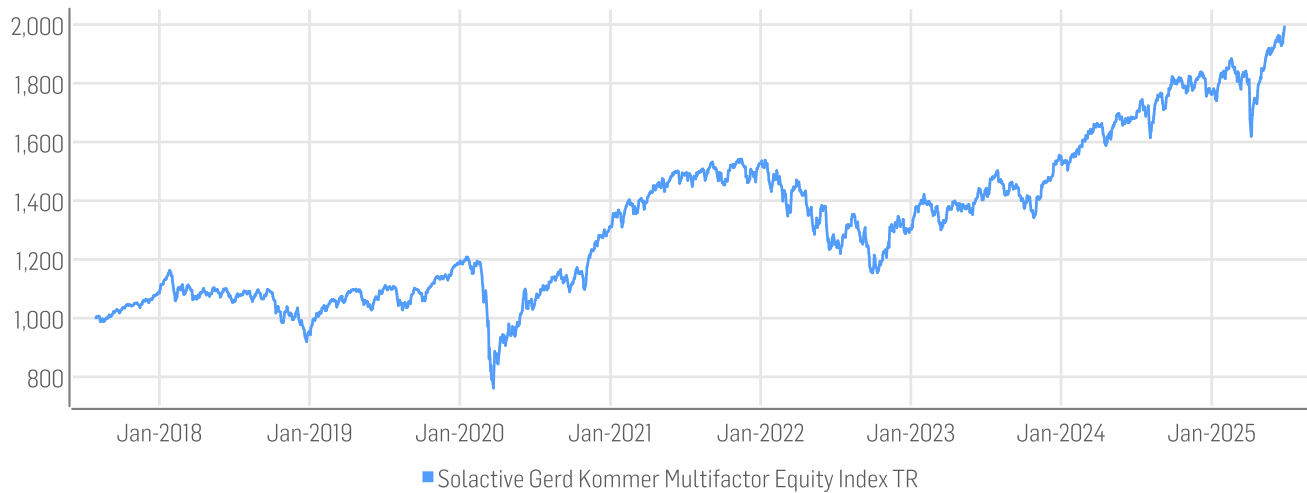


FACTSHEET - AS OF 27-Jun-2025

Solactive Gerd Kommer Multifactor Equity Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOG22	Base Value / Base Date	1000 Points / 31.07.2017
Bloomberg / Reuters	/ .SOLGERDT	Last Price	1992.45
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.07.2017
Index Members	4983		

FACTSHEET - AS OF 27-Jun-2025

Solactive Gerd Kommer Multifactor Equity Index TR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.30%	10.32%	12.04%	18.24%	13.01%	99.25%
Performance (p.a.)						9.11%
Volatility (p.a.)	9.58%	18.26%	15.13%	13.16%	15.14%	14.79%
High	1992.45	1992.45	1992.45	1992.45	1992.45	1992.45
Low	1910.26	1619.12	1619.12	1614.50	1619.12	761.49
Sharpe Ratio*	6.54	2.44	1.43	1.08	1.60	0.32
Max. Drawdown	-1.78%	-10.68%	-14.06%	-14.06%	-14.06%	-36.96%
VaR 95 \ 99				-19.0% \ -49.0%		-20.9% \ -40.4%
CVaR 95 \ 99				-35.0% \ -69.5%		-35.8% \ -68.7%

* 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).

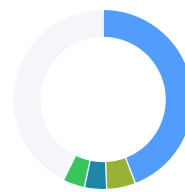
COMPOSITION BY CURRENCIES

- USD 47.6%
- EUR 13.2%
- HKD 5.3%
- JPY 5.2%
- Others 28.7%



COMPOSITION BY COUNTRIES

- US 44.2%
- JP 5.2%
- GB 4.0%
- DE 3.9%
- Others 42.7%



TOP COMPONENTS AS OF 27-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NETFLIX INC	NFLX UW Equity	US	USD	1.23%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.18%
META PLATFORMS INC	META UW Equity	US	USD	1.14%
NVIDIA CORP	NVDA UW Equity	US	USD	0.98%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.91%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	0.91%
APPLE INC	AAPL UW Equity	US	USD	0.81%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.76%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.72%
AMAZON.COM INC	AMZN UW Equity	US	USD	0.65%

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