

FACTSHEET - AS OF 20-May-2025

Solactive High & Stable Margins Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOG664 / SLOG66 | Base Value / Base Date | 100.22 Points / 09.02.2023 |
| Bloomberg / Reuters | null / .SOHISMIP | Last Price | 110.55 |
| Index Calculator | null | Dividends | Not Reinvested |
| Index Type | | Calculation | 09:00 to 22:50 (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 09.02.2023 |
| Index Members | 48 | | |

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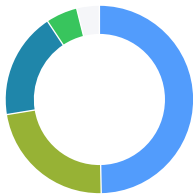
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance | 6.73% | -2.56% | 4.19% | -2.72% | 3.10% | 10.31% |
| Performance (p.a.) | | | | | | 4.41% |
| Volatility (p.a.) | 9.07% | 18.68% | 14.92% | 13.68% | 16.14% | 11.92% |
| High | 110.55 | 114.53 | 114.59 | 116.73 | 114.59 | 116.73 |
| Low | 103.57 | 97.69 | 97.69 | 97.69 | 97.69 | 96.65 |
| Sharpe Ratio* | 13.10 | -0.65 | 0.44 | -0.36 | 0.38 | 0.19 |
| Max. Drawdown | -0.86% | -14.70% | -14.75% | -16.31% | -14.75% | -16.31% |
| VaR 95 \ 99 | | | | -22.4% \ -48.0% | | -18.6% \ -32.9% |
| CVaR 95 \ 99 | | | | -35.6% \ -61.3% | | -27.8% \ -48.4% |

* 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

- EUR 49.7%
- GBP 22.7%
- CHF 18.3%
- SEK 5.4%
- Others 3.9%



COMPOSITION BY COUNTRIES

- FR 27.1%
- GB 21.3%
- CH 18.3%
- NL 9.4%
- Others 23.9%



TOP COMPONENTS AS OF 20-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 4.79% |
| SAP SE | SAP GY Equity | DE | EUR | 4.39% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 4.39% |
| RIO TINTO PLC | RIO LN Equity | GB | GBP | 4.18% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 4.08% |
| HERMES INTERNATIONAL SCA | RMS FP Equity | FR | EUR | 4.07% |
| L OREAL SA | OR FP Equity | FR | EUR | 4.05% |
| IBERDROLA SA | IBE SQ Equity | ES | EUR | 3.99% |
| NESTLE SA | NESN SE Equity | CH | CHF | 3.93% |
| UNILEVER PLC | ULVR LN Equity | GB | GBP | 3.87% |

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