

FACTSHEET - AS OF 07-Jul-2025

Solactive High & Stable Margins Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOG672 / SLOG67 | Base Value / Base Date | 100.22 Points / 09.02.2023 |
| Bloomberg / Reuters | null / .SOHISMIN | Last Price | 112.50 |
| Index Calculator | null | Dividends | 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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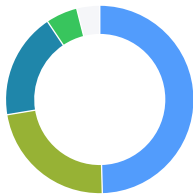
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance | -2.18% | 6.32% | -0.35% | -5.64% | 0.54% | 12.25% |
| Performance (p.a.) | | | | | | 4.92% |
| Volatility (p.a.) | 9.41% | 14.09% | 14.82% | 13.64% | 14.70% | 11.81% |
| High | 115.89 | 116.91 | 119.74 | 121.55 | 119.74 | 121.55 |
| Low | 111.04 | 102.65 | 102.65 | 102.65 | 102.65 | 97.80 |
| Sharpe Ratio* | -2.71 | 1.87 | -0.18 | -0.56 | -0.06 | 0.25 |
| Max. Drawdown | -4.19% | -5.02% | -14.27% | -15.55% | -14.27% | -15.55% |
| VaR 95 \ 99 | | | | -22.3% \ -48.1% | | -18.2% \ -30.1% |
| CVaR 95 \ 99 | | | | -35.5% \ -61.3% | | -27.1% \ -45.6% |

* 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).

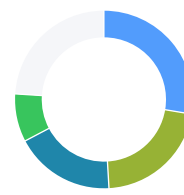
COMPOSITION BY CURRENCIES

- EUR 49.6%
- GBp 22.8%
- CHF 18.2%
- SEK 5.4%
- Others 4.0%



COMPOSITION BY COUNTRIES

- FR 27.6%
- GB 21.5%
- CH 18.2%
- NL 8.7%
- Others 24.0%



TOP COMPONENTS AS OF 07-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 4.67% |
| SAP SE | SAP GY Equity | DE | EUR | 4.41% |
| L OREAL SA | OR FP Equity | FR | EUR | 4.34% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 4.31% |
| HERMES INTERNATIONAL SCA | RMS FP Equity | FR | EUR | 4.10% |
| RIO TINTO PLC | RIO LN Equity | GB | GBp | 4.05% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 4.03% |
| UNILEVER PLC | ULVR LN Equity | GB | GBp | 4.02% |
| NESTLE SA | NESN SE Equity | CH | CHF | 4.02% |
| IBERDROLA SA | IBE SQ Equity | ES | EUR | 3.91% |

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