

FACTSHEET - AS OF 07-Jul-2025

INTESA SANPAOLO SOD GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0KUW5 / SL0KUW	Base Value / Base Date	100.0 Points / 2013.01.11
Bloomberg / Reuters	ISPMGTR Index / .ISPMGTR	Last Price	549.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	08:00am to 6:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 2013.01.11
Index Members	1		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.62%	28.02%	28.89%	47.74%	32.39%	449.18%
Performance (p.a.)						15.70%
Volatility (p.a.)	22.38%	25.09%	29.55%	25.57%	29.23%	32.36%
High	557.24	558.24	558.24	558.24	558.24	558.24
Low	528.22	419.54	418.79	345.28	413.31	90.38
Sharpe Ratio*	-0.89	6.80	2.21	1.82	2.41	0.43
Max. Drawdown	-5.38%	-5.38%	-21.18%	-21.18%	-21.18%	-54.12%
VaR 95 \ 99				-41.9% \ -90.8%		-47.5% \ -94.0%
CVaR 95 \ 99				-66.3% \ -117.5%		-76.4% \ -137.9%

* 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).

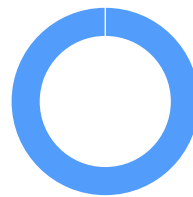
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• IT 100.0%



TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	100.00%

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