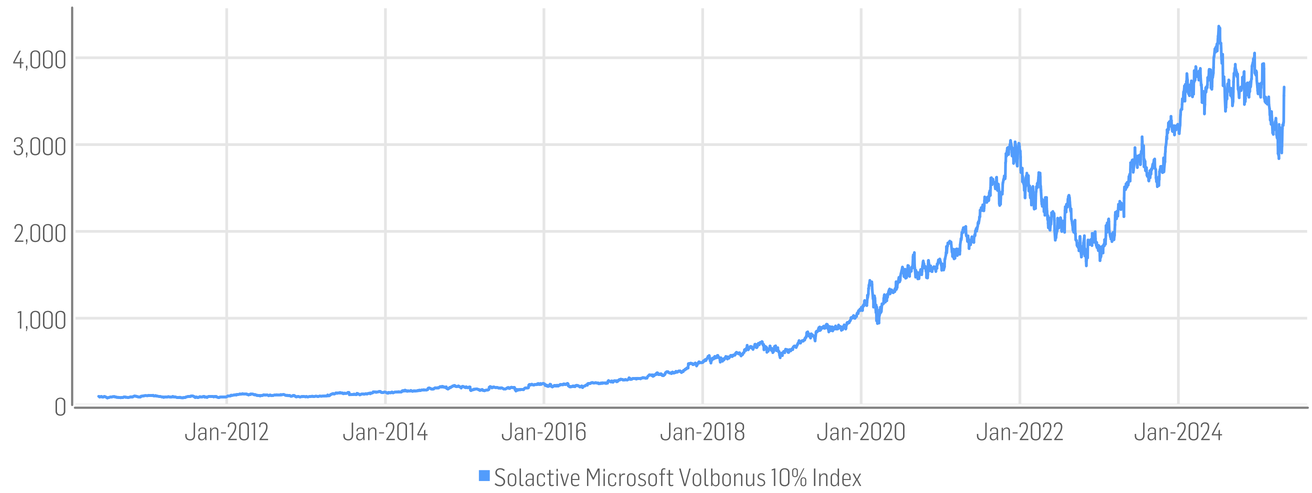
FACTSHEET - AS OF 02-May-2025
Solactive Microsoft Volbonus 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

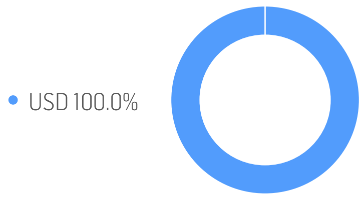
ISIN / WKN	SL0KVP	Base Value / Base Date	100 Points /10.05.2010
Bloomberg / Reuters	SOMSFTVT Index / .SOMSFTVT	Last Price	3663.59
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 04:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 10.05.2010
Index Members	2		

STATISTICS

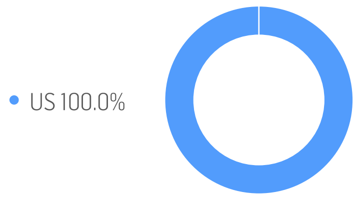
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	16.30%	3.49%	4.14%	1.68%	1.16%	3563.59%
Performance (p.a.)						27.24%
Volatility (p.a.)	66.08%	45.88%	40.91%	36.07%	45.90%	35.46%
High	3663.59	3663.59	4054.18	4364.15	3933.11	4364.15
Low	2837.90	2837.90	2837.90	2837.90	2837.90	81.37
Sharpe Ratio*	7.94	0.23	0.10	-0.08	-0.02	0.64
Max. Drawdown	-10.15%	-20.05%	-30.00%	-34.97%	-27.85%	-47.41%
VaR 95 \ 99				-60.6% \ -91.6%		-54.5% \ -93.5%
CVaR 95 \ 99				-89.0% \ -153.8%		-81.8% \ -131.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	120.81%
USD-CASH	USD-CASH	US	USD	-20.81%

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