

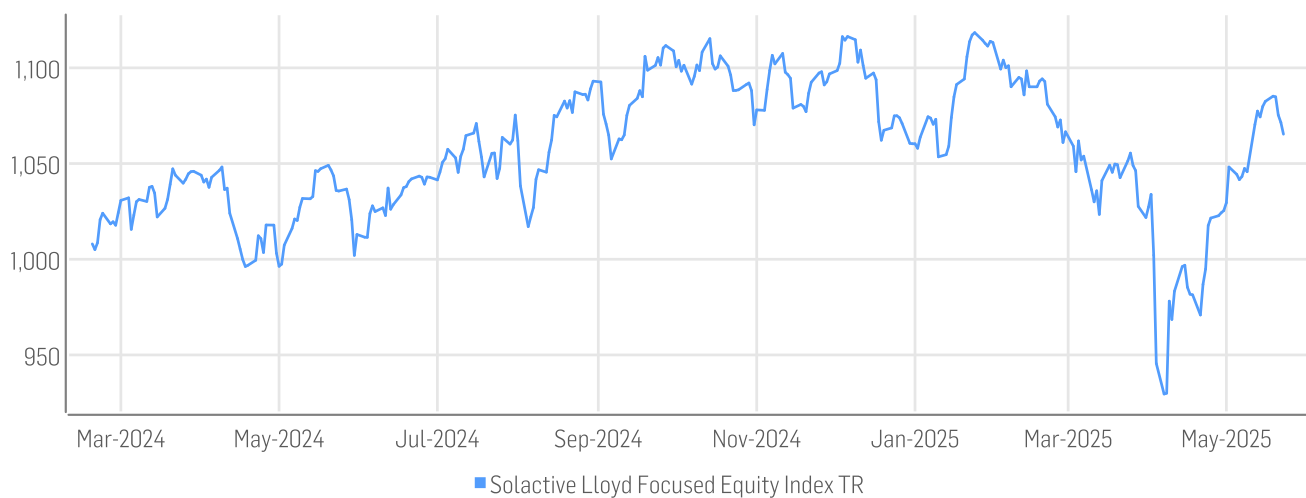
FACTSHEET - AS OF 23-May-2025

Solactive Lloyd Focused Equity Index TR

DESCRIPTION

Representation of securities with strong and sustainable earning power trading at a price that provides a margin of safety over their intrinsic value.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKY0	Base Value / Base Date	1000 Points / 06.02.2024
Bloomberg / Reuters	SFEPTRT Index/ .SFEPTRT	Last Price	1065.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.02.2024
Index Members	29		

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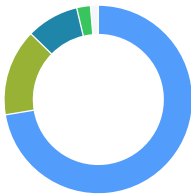
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.08%	-1.45%	-2.48%	3.31%	0.47%	5.69%
Performance (p.a.)						4.50%
Volatility (p.a.)	13.01%	21.90%	17.16%	14.75%	18.45%	13.89%
High	1085.21	1085.21	1118.41	1118.41	1118.41	1118.41
Low	994.88	929.58	929.58	929.58	929.58	929.58
Sharpe Ratio*	9.67	-0.46	-0.54	-0.06	-0.17	0.02
Max. Drawdown	-1.83%	-14.01%	-16.88%	-16.88%	-16.88%	-16.88%
VaR 95 \ 99				-22.8% \ -35.7%		-20.2% \ -32.8%
CVaR 95 \ 99				-36.2% \ -70.9%		-32.9% \ -59.2%

* 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).

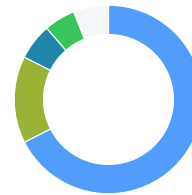
COMPOSITION BY CURRENCIES

- USD 72.4%
- GBp 14.9%
- EUR 9.0%
- JPY 2.4%
- Others 1.3%



COMPOSITION BY COUNTRIES

- US 67.5%
- GB 14.9%
- CH 6.2%
- FR 5.4%
- Others 6.0%



TOP COMPONENTS AS OF 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
LLOYD USD Cash	LLOYDUSD UN Equity	US	USD	8.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.93%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	5.08%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	5.01%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	4.93%
BLACKROCK INC	BLK UN Equity	US	USD	4.92%
CHUBB LTD	CB UN Equity	CH	USD	4.88%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	4.41%
ASHTAD GROUP PLC	AHT LN Equity	GB	GBp	4.09%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.80%

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