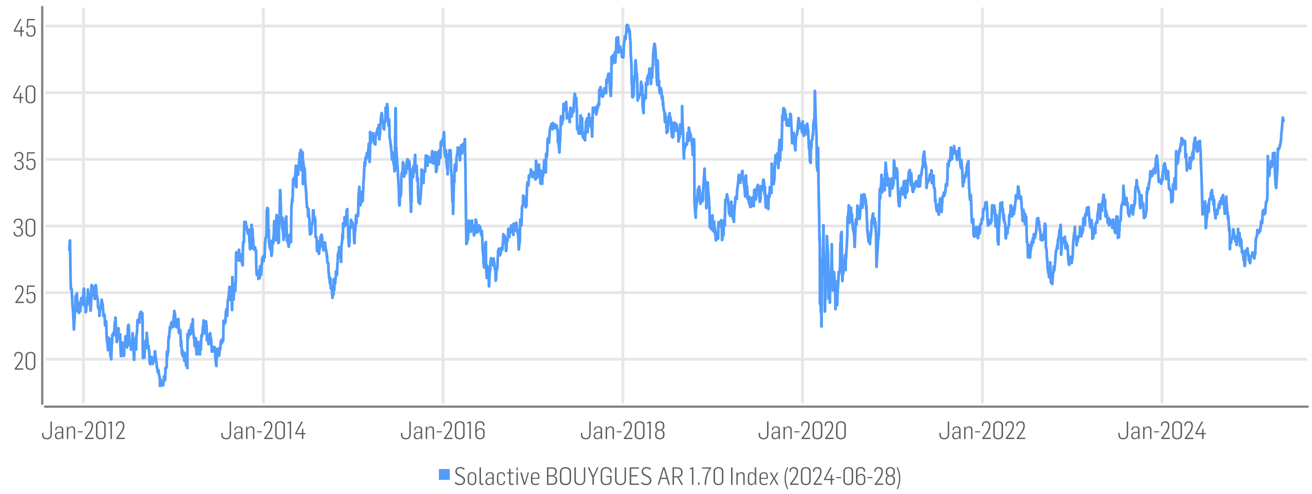
FACTSHEET - AS OF 09-May-2025
Solactive BOUYGUES AR 1.70 Index (2024-06-28)

DESCRIPTION

Solactive BOUYGUES AR 1.70 Index (2024-06-28) aims to track the performance of the Solactive BOUY SOD GTR Index adjusted for a synthetic dividend of 1.7 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0MLF5 / SL0MLF	Base Value / Base Date	28.21 Points / 11.04.2011
Bloomberg / Reuters	SOLBYG17 Index / .SOLBYG17	Last Price	37.96
Index Calculator	Solactive AG	Dividends	1.7 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.04.2011
Index Members	2		

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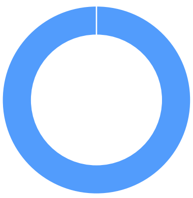
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	15.56%	24.99%	29.51%	4.49%	36.99%	34.56%
Performance (p.a.)						2.22%
Volatility (p.a.)	15.83%	22.12%	18.73%	19.62%	19.35%	27.44%
High	38.13	38.13	38.13	38.13	38.13	45.08
Low	32.85	30.21	27.00	27.00	27.56	18.00
Sharpe Ratio*	30.27	6.56	3.57	0.12	7.32	0.00
Max. Drawdown	-0.71%	-7.41%	-8.35%	-26.27%	-7.41%	-50.18%
VaR 95 \ 99				-33.3% \ -59.6%		-38.1% \ -77.2%
CVaR 95 \ 99				-47.7% \ -71.3%		-64.2% \ -116.5%

* 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).

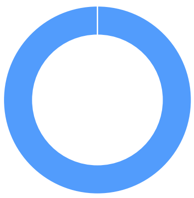
COMPOSITION BY CURRENCIES

EUR 100.0%



COMPOSITION BY COUNTRIES

FR 100.0%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BOUYGUES SA	EN FP Equity	FR	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

DISCLAIMER