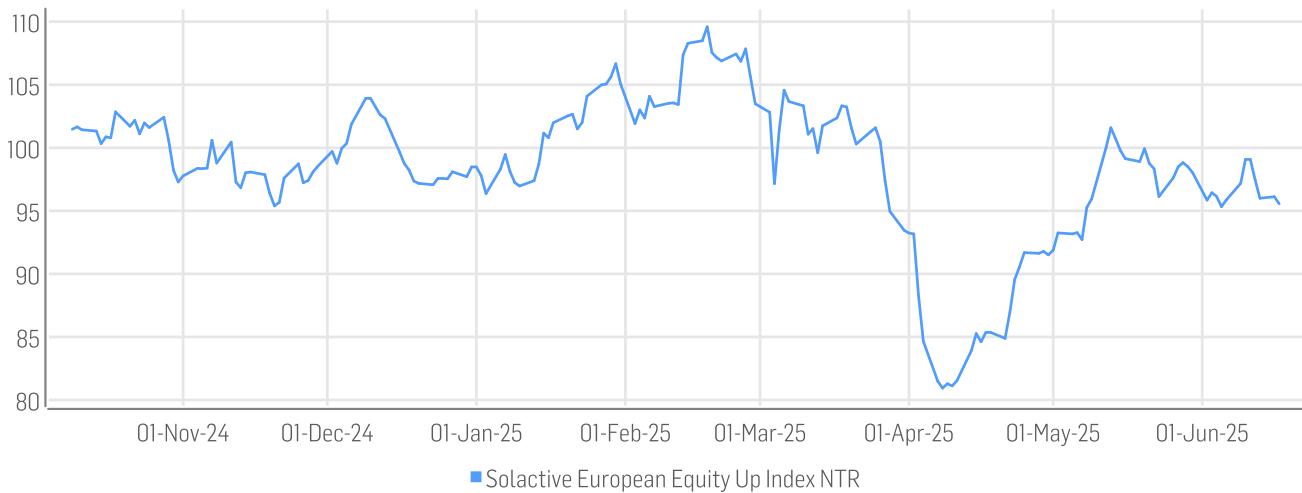


FACTSHEET - AS OF 17-Jun-2025

Solactive European Equity Up Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOMS24 / SLOMS2	Base Value / Base Date	101.47 Points / 09.10.2024
Bloomberg / Reuters	SOLEQUPN Index / .SOLEQUPN	Last Price	95.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.10.2024
Index Members	24		

FACTSHEET - AS OF 17-Jun-2025

Solactive European Equity Up Index NTR

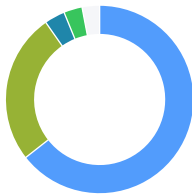
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.61%	-7.44%	-1.85%		-2.97%	-5.82%
Performance (p.a.)						-8.36%
Volatility (p.a.)	18.44%	26.45%	25.51%		26.28%	23.92%
High	99.93	103.24	109.60		109.60	109.60
Low	95.33	80.94	80.94		80.94	80.94
Sharpe Ratio*	-2.06	-1.09	-0.22		-0.31	-0.43
Max. Drawdown	-4.60%	-21.60%	-26.15%		-26.15%	-26.15%
VaR 95 \ 99						-40.1% \ -85.6%
CVaR 95 \ 99						-61.6% \ -89.9%

* 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 64.4%
- USD 25.9%
- GBp 3.5%
- SEK 3.2%
- Others 3.0%



COMPOSITION BY COUNTRIES

- DE 35.5%
- US 19.0%
- FR 16.3%
- NL 7.2%
- Others 21.9%



TOP COMPONENTS AS OF 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DANA INC	DAN UN Equity	US	USD	7.10%
CONTINENTAL AG	CON GY Equity	DE	EUR	6.11%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	5.32%
GOODYEAR TIRE & RUBBER CO	GT UW Equity	US	USD	5.30%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	5.00%
RENAULT SA	RNO FP Equity	FR	EUR	4.59%
FORVIA	FRVIA FP Equity	FR	EUR	4.48%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.32%
FORD MOTOR CO	F UN Equity	US	USD	4.24%
BRENTAG SE	BNR GY Equity	DE	EUR	4.15%

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