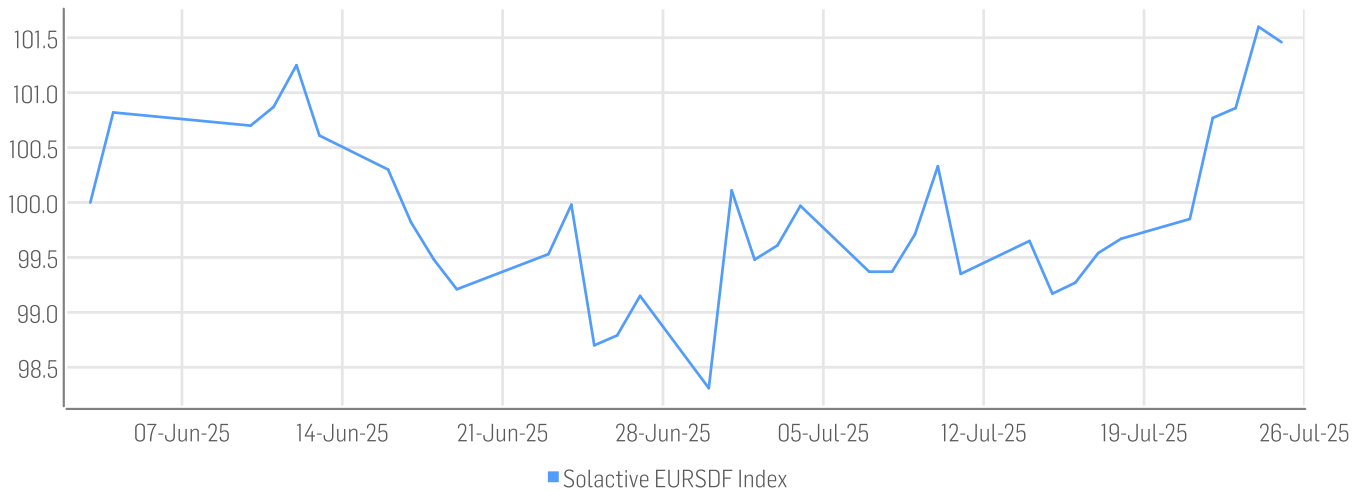


FACTSHEET - AS OF 25-Jul-2025

Solactive EURSDF Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORCV0 / SLORCV	Base Value / Base Date	100 Points / 03.06.2025
Bloomberg / Reuters	SOLERSDF Index / .SOLERSDF	Last Price	101.46
Index Calculator	Solactive AG	Dividends	SOLERSDF Index
Index Type	Net Total Return	Calculation	8:00 am to 10:35 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.06.2025
Index Members	33		

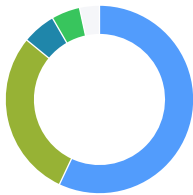
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.80%				1.46%	1.46%
Performance (p.a.)						10.72%
Volatility (p.a.)	10.68%				9.60%	9.60%
High	101.60				101.60	101.60
Low	98.31				98.31	98.31
Sharpe Ratio*	3.56				0.92	0.92
Max. Drawdown	-1.16%				-2.90%	-2.90%
VaR 95 \ 99						-15.6% \ -20.5%
CVaR 95 \ 99						

* 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 57.0%
- GBP 28.9%
- DKK 5.8%
- SEK 4.9%
- Others 3.4%



COMPOSITION BY COUNTRIES

- GB 28.9%
- DE 14.2%
- FR 12.0%
- BE 7.3%
- Others 37.7%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	6.95%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	6.80%
BAYER AG	BAYN GY Equity	DE	EUR	6.40%
ENEL SPA	ENEL IM Equity	IT	EUR	6.23%
GSK PLC	GSK LN Equity	GB	GBP	5.33%
PERNOD RICARD SA	RI FP Equity	FR	EUR	5.07%
UNILEVER PLC	ULVR LN Equity	GB	GBP	5.02%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	4.86%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.09%
EON SE	EOAN GY Equity	DE	EUR	4.00%

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