

FACTSHEET - AS OF 29-Jan-2026

Solactive TOTALENERGIES EOD AR 3.28 Index (2025-10-01)

DESCRIPTION

Solactive TOTALENERGIES EOD AR 3.28 Index (2025-10-01) aims to track the performance of the Solactive TTEF EOD GTR Index adjusted for a synthetic dividend of 3.28 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOSSV4 / SLOSSV | Base Value / Base Date | 42.51 Points / 04.11.2011 |
| Bloomberg / Reuters | SOTTE328 Index / .SOTTE328 | Last Price | 60.54 |
| Index Calculator | Solactive AG | Dividends | 3.28 AR Points |
| Index Type | Adjusted Return | Calculation | 08:00 AM to 05:53 PM (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 04.11.2011 |
| Index Members | 1 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|------------------|
| Performance | 8.96% | 12.80% | 19.24% | 8.63% | 8.90% | 42.41% |
| Performance (p.a.) | | | | | | 2.51% |
| Volatility (p.a.) | 21.33% | 16.75% | 17.53% | 21.27% | 21.82% | 25.69% |
| High | 60.54 | 60.54 | 60.54 | 60.55 | 60.54 | 69.34 |
| Low | 53.31 | 52.91 | 49.74 | 48.18 | 53.31 | 22.22 |
| Sharpe Ratio* | 8.55 | 3.65 | 2.34 | 0.32 | 8.75 | 0.02 |
| Max. Drawdown | -4.94% | -5.76% | -8.09% | -20.43% | -4.94% | -63.31% |
| VaR 95 \ 99 | | | | -36.2% \ -77.2% | | -38.2% \ -70.9% |
| CVaR 95 \ 99 | | | | -57.2% \ -94.3% | | -60.3% \ -104.9% |

* 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).

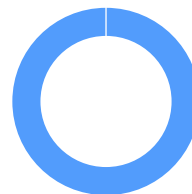
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• FR 100.0%



TOP COMPONENTS AS OF 29-Jan-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------|---------------|---------|----------|------------------|
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 100.00% |

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