

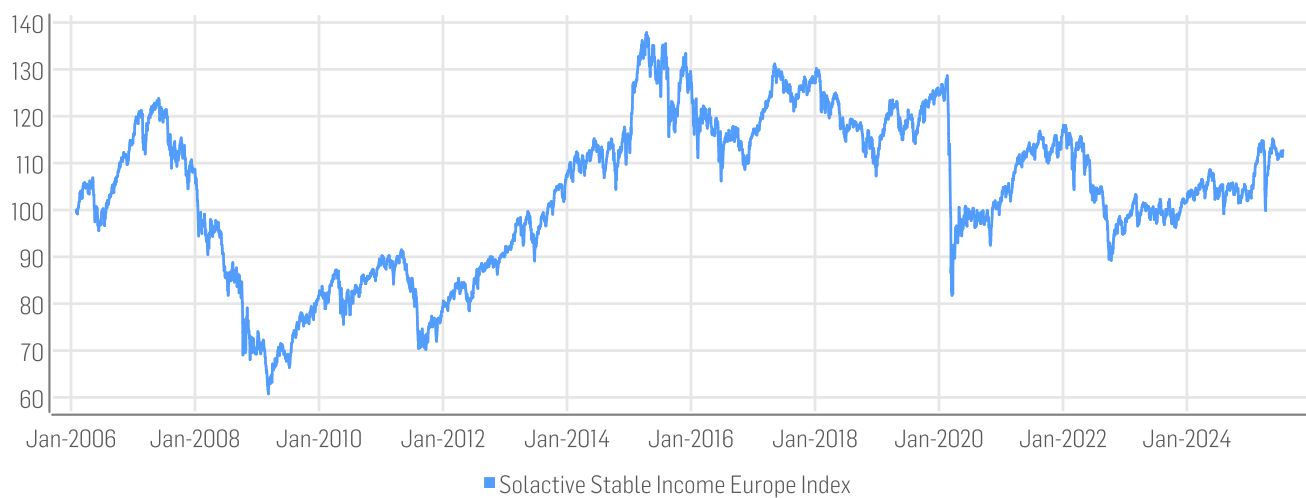
FACTSHEET - AS OF 21-Jul-2025

Solactive Stable Income Europe Index

DESCRIPTION

The Solactive Stable Income Europe Index is intended to reflect the performance of sector leader companies. The Index Components are selected based on their Free Cash Flow Yield, relative to their peers and subsequently screened for their realized Dividend yield and realized Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3KP4 / SLA3KP	Base Value / Base Date	100 Points / 01.02.2006
Bloomberg / Reuters	SOLFCF Index / .SOLFCF	Last Price	112.70
Index Calculator	Solactive AG	Dividends	Not included (Price Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.02.2006
Index Members	50		

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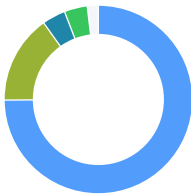
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.43%	4.45%	7.35%	7.07%	9.18%	12.70%
Performance (p.a.)						0.62%
Volatility (p.a.)	6.86%	7.53%	14.90%	12.46%	14.30%	14.53%
High	112.70	115.18	115.18	115.18	115.18	137.86
Low	111.00	107.90	99.85	99.19	99.85	60.75
Sharpe Ratio*	2.47	2.31	0.91	0.42	1.07	-0.09
Max. Drawdown	-1.05%	-3.85%	-13.03%	-13.03%	-13.03%	-50.92%
VaR 95 \ 99				-15.1% \ -43.4%		-22.5% \ -43.3%
CVaR 95 \ 99				-34.9% \ -76.1%		-36.4% \ -63.0%

* 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 74.9%
- GBP 15.2%
- SEK 4.0%
- NOK 4.0%
- Others 1.9%



COMPOSITION BY COUNTRIES

- FR 34.9%
- GB 13.2%
- DE 11.1%
- ES 10.1%
- Others 30.7%



TOP COMPONENTS AS OF 21-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
MORGAN SINDALL GROUP PLC	MGNS LN Equity	GB	GBP	2.59%
ITALGAS SPA	IG IM Equity	IT	EUR	2.50%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.31%
COFINIMMO SA	COFB BB Equity	BE	EUR	2.30%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	2.26%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	2.20%
ING GROEP NV	INGA NA Equity	NL	EUR	2.18%
AENA SME SA	AENA SQ Equity	ES	EUR	2.16%
HAL TRUST	HAL NA Equity	BM	EUR	2.13%
TELENOR ASA	TEL NO Equity	NO	NOK	2.08%

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