

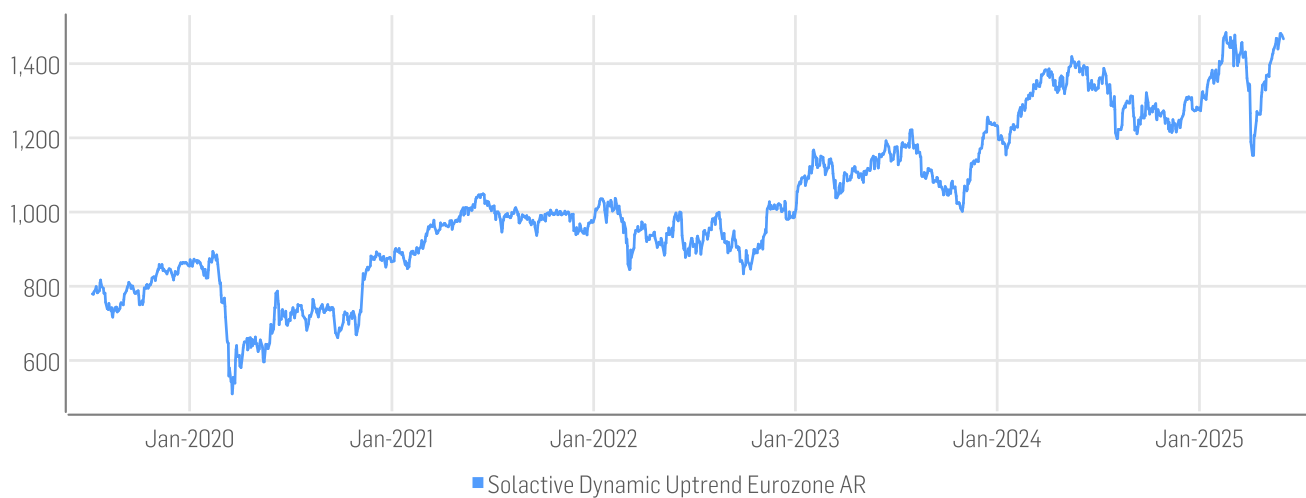
FACTSHEET - AS OF 02-Jun-2025

Solactive Dynamic Uptrend Eurozone AR

DESCRIPTION

The Index intends to track the price movements of 50 stocks listed in the Eurozone, a portfolio which is designed to achieve high upside volatility (via optimization, considering only positive returns) while respecting a set of constraints such as a portfolio-level dividend yield target, min/max index member weight caps, sector exposure limits, and country exposure constraints.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8J48 / SLA8J4	Base Value / Base Date	1000 Points / 07.11.2007
Bloomberg / Reuters	SOLDUEA Index	Last Price	1466.73
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-4% Synthetic Drag)
Index Type	Adjusted Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to November 7th, 2007
Index Members	50		

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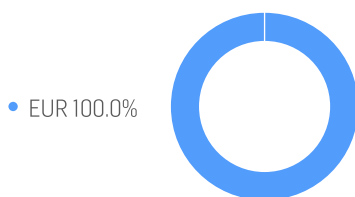
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STATISTICS

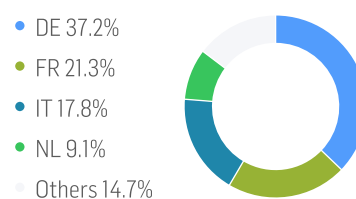
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.19%	5.23%	15.14%	5.40%	14.53%	88.18%
Performance (p.a.)						11.31%
Volatility (p.a.)	13.43%	31.70%	25.44%	23.10%	27.12%	25.10%
High	1481.51	1481.51	1483.90	1483.90	1483.90	1483.90
Low	1365.28	1152.92	1152.92	1152.92	1152.92	509.84
Sharpe Ratio*	9.74	0.66	1.22	0.14	1.33	0.36
Max. Drawdown	-1.97%	-21.95%	-22.30%	-22.30%	-22.30%	-42.97%
VaR 95 \ 99				-39.1% \ -79.3%		-38.5% \ -74.8%
CVaR 95 \ 99				-57.5% \ -95.7%		-60.7% \ -105.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	10.39%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	10.09%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	8.55%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	8.05%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	6.24%
ENGIE SA	ENGI FP Equity	FR	EUR	5.52%
THALES SA	HO FP Equity	FR	EUR	4.71%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.67%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	4.38%
LEONARDO SPA	LDO IM Equity	IT	EUR	4.27%

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