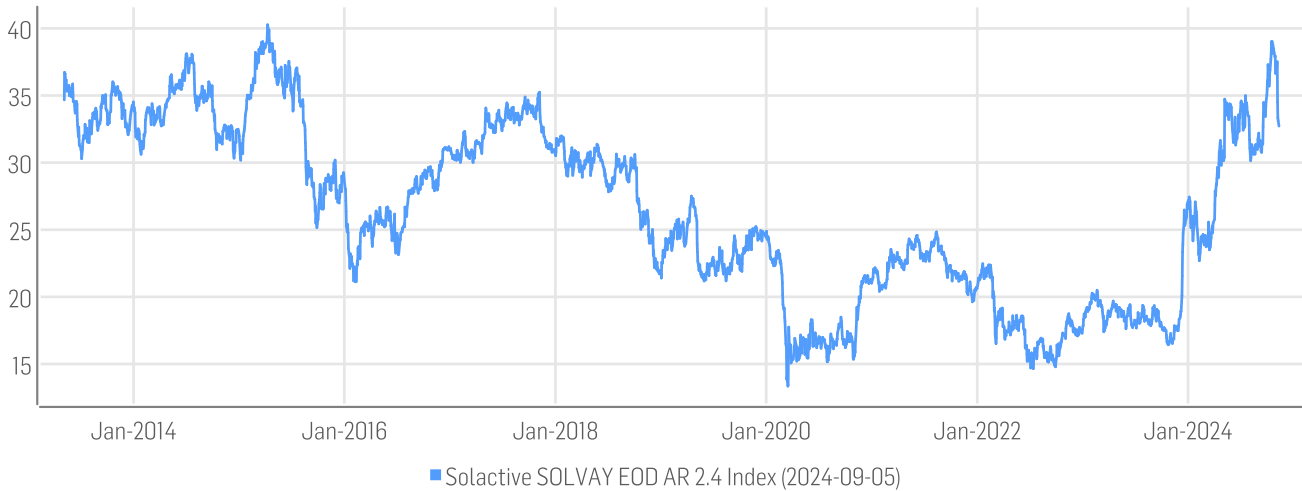


# FACTSHEET - AS OF 11-Nov-2024

## Solactive SOLVAY EOD AR 2.4 Index (2024-09-05)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SL0MM87 / SL0MM8      | Base Value / Base Date | 34.67 Points / 05.06.2013                  |
| Bloomberg / Reuters | SOSOLV24 Index / .SOSOLV24 | Last Price             | 32.72                                      |
| Index Calculator    | Solactive AG               | Dividends              | 2.4 AR Points                              |
| Index Type          | Adjusted Return            | Calculation            | 09:30am to 4:55 pm (EST), every 15 seconds |
| Index Currency      | EUR                        | History                | Available daily back to 05.06.2013         |
| Index Members       | 2                          |                        |  |

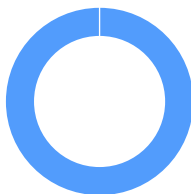
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception  |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance        | -11.30% | 6.41%   | -3.82%  | 86.65%           | 21.59%  | -7.05%           |
| Performance (p.a.) |         |         |         |                  |         | -0.64%           |
| Volatility (p.a.)  | 37.95%  | 29.98%  | 29.51%  | 35.49%           | 34.33%  | 28.33%           |
| High               | 39.03   | 39.03   | 39.03   | 39.03            | 39.03   | 40.27            |
| Low                | 32.72   | 30.62   | 30.14   | 17.48            | 22.69   | 13.35            |
| Sharpe Ratio*      | -2.11   | 0.85    | -0.36   | 2.40             | 0.64    | -0.13            |
| Max. Drawdown      | -16.17% | -16.17% | -16.17% | -17.31%          | -17.31% | -66.85%          |
| VaR 95 \ 99        |         |         |         | -51.7% \ -68.9%  |         | -43.7% \ -77.8%  |
| CVaR 95 \ 99       |         |         |         | -64.8% \ -104.1% |         | -67.0% \ -109.0% |

\* 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).

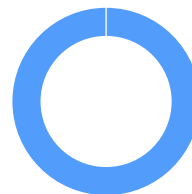
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• BE 100.0%



## TOP COMPONENTS AS OF 11-Nov-2024

| Company             | Ticker | Country | Currency | Index Weight (%) |
|---------------------|--------|---------|----------|------------------|
| SOLVAY SA GTR Index |        | BE      | EUR      | 100.06%          |

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