

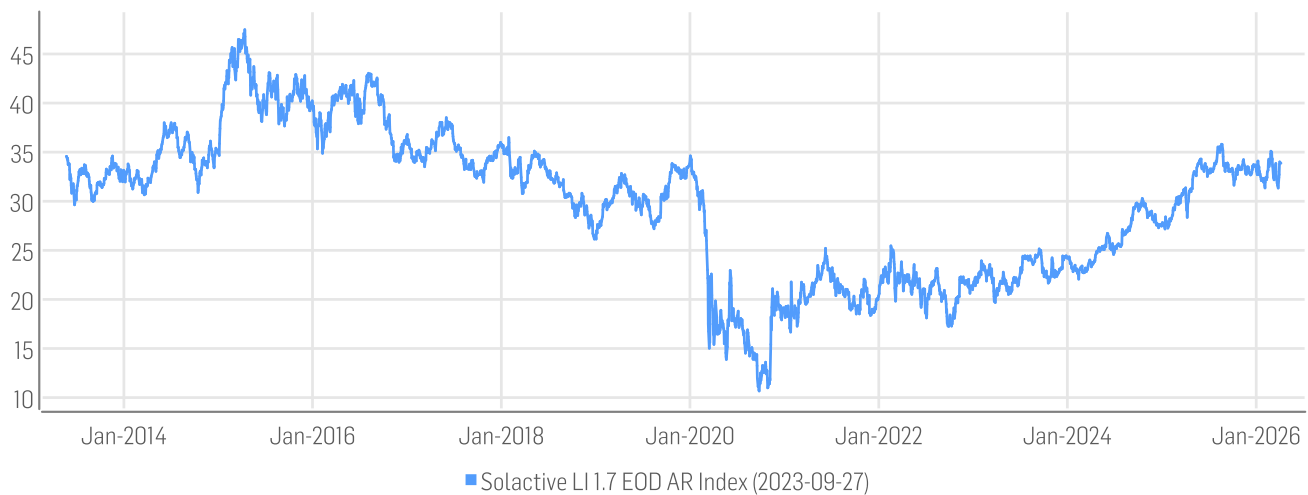
FACTSHEET - AS OF 07-Apr-2026

Solactive LI 1.7 EOD AR Index (2023-09-27)

DESCRIPTION

Solactive LI 1.7 EOD AR Index (2023-09-27) aims to track the performance of the Solactive LI EOD GTR Index adjusted for a synthetic dividend of 1.7 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOKVC5 / SLOKVC | Base Value / Base Date | 34.56 Points / 23.5.2013 |
| Bloomberg / Reuters | SO1KLE17 Index / .SO1KLE17 | Last Price | 33.87 |
| Index Calculator | Solactive AG | Dividends | 1.7 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 2013.05.23 |
| Index Members | 1 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance | 1.04% | -0.50% | 5.25% | 14.04% | 1.04% | -2.00% |
| Performance (p.a.) | | | | | | -0.16% |
| Volatility (p.a.) | 28.60% | 22.56% | 17.88% | 16.16% | 22.21% | 32.55% |
| High | 34.01 | 35.10 | 35.10 | 35.81 | 35.10 | 47.48 |
| Low | 31.34 | 31.34 | 31.34 | 30.01 | 31.34 | 10.67 |
| Sharpe Ratio* | 0.40 | -0.17 | 0.50 | 0.76 | 0.09 | -0.06 |
| Max. Drawdown | -7.42% | -10.71% | -10.71% | -12.48% | -10.71% | -77.53% |
| VaR 95 \ 99 | | | | -27.9% \ -38.4% | | -45.5% \ -98.1% |
| CVaR 95 \ 99 | | | | -34.9% \ -47.2% | | -75.3% \ -135.8% |

* 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 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|--------------|---------|----------|------------------|
| Money Market Position | | | | -0.07% |
| KLEPIERRE SA | LI FP Equity | FR | EUR | 100.07% |

DISCLAIMER

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