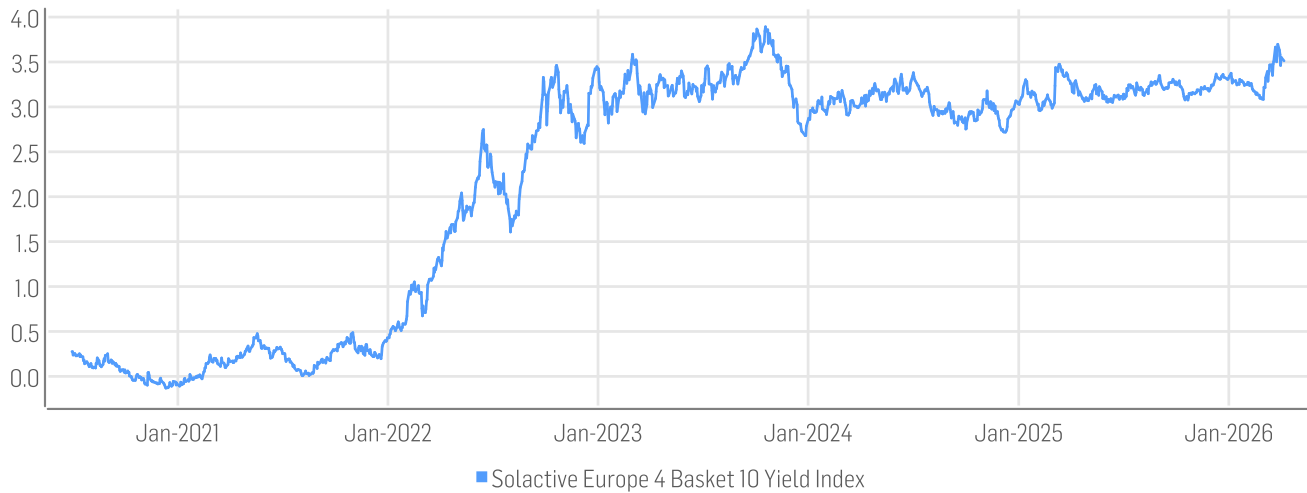


FACTSHEET - AS OF 07-Apr-2026

Solactive Europe 4 Basket 10 Yield Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORX89 / SLORX8	Base Value / Base Date	0.276 Points / 01.07.2020
Bloomberg / Reuters	SOE4B10Y Index / .SOE4B10Y	Last Price	3.51
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	
Index Currency	EUR	History	Available daily back to 01.07.2020
Index Members	4		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.66%	7.57%	8.87%	7.86%	6.01%	1172.46%
Performance (p.a.)						55.45%
Volatility (p.a.)	39.37%	25.97%	20.37%	19.55%	25.49%	NaN%
High	3.70	3.70	3.70	3.70	3.70	3.89
Low	3.29	3.08	3.08	3.05	3.08	-0.13
Sharpe Ratio*	2.37	1.25	0.83	0.31	0.89	NaN
Max. Drawdown	-6.38%	-6.77%	-8.65%	-8.65%	-8.65%	-147.46%
VaR 95 \ 99				-29.1% \ -51.6%		-232.1% \ -795.0%
CVaR 95 \ 99				-40.3% \ -53.4%		-671.9% \ -1811.4%

* 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).

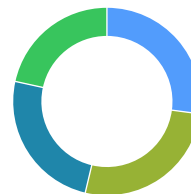
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

- IT 27.1%
- FR 26.6%
- ES 24.7%
- DE 21.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
YTMSOL11IT10		IT	EUR	27.11%
YTMSOL11FR10		FR	EUR	26.61%
YTMSOL11ES10		ES	EUR	24.71%
YTMSOL11DE10		DE	EUR	21.57%

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