

# FACTSHEET - AS OF 02-Apr-2026

## Solactive INTESA SANPAOLO SPA AR 0.4 EOD Index (2025-11-24)

### DESCRIPTION

Solactive INTESA SANPAOLO SPA AR 0.4 EOD Index (2025-11-24) aims to track the performance of the Solactive INTESA SANPAOLO SPA EOD GTR Index adjusted for a synthetic dividend of 0.4 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTV06 / SLOTV0	Base Value / Base Date	4.66 Points / 11.03.2016
Bloomberg / Reuters	SOLSPI04 Index / .SOLSPI04	Last Price	5.19
Index Calculator	Solactive AG	Dividends	0.4 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 09:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.03.2016
Index Members	2		

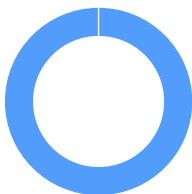
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.73%	-12.25%	-5.35%	35.46%	-11.77%	11.38%
Performance (p.a.)						1.08%
Volatility (p.a.)	34.44%	28.16%	24.46%	25.40%	28.16%	30.81%
High	5.32	6.05	6.05	6.05	6.05	6.05
Low	4.86	4.86	4.86	3.83	4.86	1.85
Sharpe Ratio*	-0.30	-1.53	-0.51	1.34	-1.46	-0.03
Max. Drawdown	-8.72%	-19.67%	-19.67%	-19.67%	-19.67%	-63.96%
VaR 95 \ 99				-41.9% \ -81.7%		-45.3% \ -84.7%
CVaR 95 \ 99				-59.7% \ -91.7%		-74.7% \ -143.4%

\* 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).

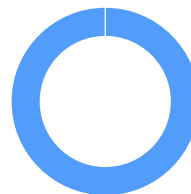
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• IT 100.0%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	100.02%
EUR-CASH	EUR-CASH	DE	EUR	-0.02%

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