

FACTSHEET - AS OF 11-Jun-2026

Solactive 50 European 8x TRF Strategy

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSZ1 / SLOSZ	Base Value / Base Date	1219.58 Points / 19.01.2018
Bloomberg / Reuters	SOLSX5E8 / .SOLSX5E8	Last Price	1924.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	10:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 19.01.2018
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.11%	6.03%	4.13%	8.38%	2.79%	57.79%
Performance (p.a.)						5.59%
Volatility (p.a.)	16.07%	20.57%	18.82%	16.09%	19.37%	19.20%
High	1953.48	1953.48	1966.67	1966.67	1966.67	1966.67
Low	1848.39	1743.05	1743.05	1708.44	1743.05	796.97
Sharpe Ratio*	3.82	1.21	0.35	0.41	0.23	0.19
Max. Drawdown	-1.98%	-4.74%	-11.37%	-11.37%	-11.37%	-38.76%
VaR 95 \ 99				-22.9% \ -41.4%		-29.7% \ -60.7%
CVaR 95 \ 99				-34.8% \ -53.5%		-47.5% \ -80.0%

* 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

• DE 100.0%



TOP COMPONENTS AS OF 11-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
ESTX 50 FUTURE JUN 26	VGM6 Index	DE	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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