

# FACTSHEET - AS OF 22-May-2025

## Solactive Top Europe Equity Select v2 NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC6N1 / SLOC6N	Base Value / Base Date	100 Points / 03.03.2021
Bloomberg / Reuters	.SOL20PEU	Last Price	138.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.05.2016
Index Members	6		

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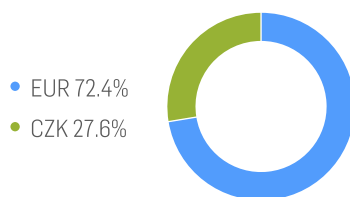
## Solactive Top Europe Equity Select v2 NTR Index

### STATISTICS

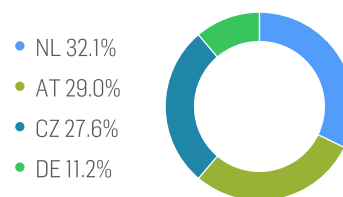
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.51%	3.80%	0.59%	-6.46%	2.73%	38.89%
Performance (p.a.)						8.10%
Volatility (p.a.)	13.02%	26.18%	21.16%	18.10%	23.13%	16.34%
High	138.89	139.65	141.13	150.43	139.65	150.43
Low	124.55	119.32	119.32	119.32	119.32	96.20
Sharpe Ratio*	21.10	0.54	-0.05	-0.48	0.22	0.36
Max. Drawdown	-0.74%	-14.56%	-15.45%	-20.68%	-14.56%	-21.53%
VaR 95 \ 99				-30.5% \ -51.5%		-25.5% \ -49.6%
CVaR 95 \ 99				-45.4% \ -77.1%		-39.6% \ -64.2%

\* 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



### COMPOSITION BY COUNTRIES



### COMPONENTS AS OF 22-May-2025

Ticker	Currency	Country	Company	Index Weight (%)
MONET CK Equity	CZK	CZ	MONETA MONEY BANK AS	27.59%
WIE AV Equity	EUR	AT	WIENERBERGER AG	12.66%
PSM GY Equity	EUR	DE	PROSIEBENSAT1 MEDIA SE	4.63%
VOW GY Equity	EUR	DE	VOLKSWAGEN AG	6.60%
CAI AV Equity	EUR	AT	CA IMMOBILIEN ANLAGEN AG	16.39%
ARCAD NA Equity	EUR	NL	ARCADIS NV	32.15%

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