

FACTSHEET - AS OF 24-Jul-2025

Solactive Europe US Mid Cap 50-50 Index PR

DESCRIPTION

The Solactive Europe US Mid Cap 50-50 Index PR intends to track the performance of mid-size companies from the US and European stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weights are based on the free-float market capitalization. The index is calculated as a price return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEWS2 / SLOEWS	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEUUS50P	Last Price	2978.20
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	379		

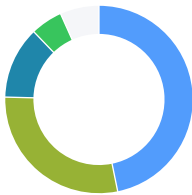
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.52%	9.47%	1.86%	8.34%	4.53%	197.82%
Performance (p.a.)						5.84%
Volatility (p.a.)	8.15%	10.37%	14.92%	13.00%	14.25%	17.65%
High	2978.82	2978.82	3010.96	3010.96	3010.96	3010.96
Low	2881.78	2720.55	2536.65	2536.65	2536.65	455.52
Sharpe Ratio*	4.11	4.09	0.13	0.50	0.44	0.22
Max. Drawdown	-1.47%	-2.79%	-15.75%	-15.75%	-15.75%	-60.58%
VaR 95 \ 99				-16.2% \ -46.2%		-27.6% \ -54.5%
CVaR 95 \ 99				-36.7% \ -72.4%		-44.7% \ -76.5%

* 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

- USD 46.8%
- EUR 28.6%
- GBp 12.4%
- CHF 5.5%
- Others 6.7%



COMPOSITION BY COUNTRIES

- US 44.2%
- GB 11.7%
- DE 10.0%
- CH 6.5%
- Others 27.6%



TOP COMPONENTS AS OF 24-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.66%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.16%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	1.00%
LEGRAND SA	LR FP Equity	FR	EUR	1.00%
BAYER AG	BAYN GY Equity	DE	EUR	0.91%
COMMERZBANK AG	CBK GY Equity	DE	EUR	0.89%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	0.82%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	0.82%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	0.80%
ORANGE SA	ORA FP Equity	FR	EUR	0.79%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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