

FACTSHEET - AS OF 24-Jun-2025

SOLACTIVE ECCELLENZE EUROPEE 16% RISK CONTROL 3% DECREMENT NET (EUR) Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGS48 / SLOGS4	Base Value / Base Date	100 Points / 27.12.2011
Bloomberg / Reuters	SOEE16RC Index/ .SOEE16RC	Last Price	265.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:53pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 27.12.2011
Index Members	9		

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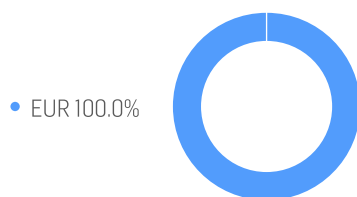
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STATISTICS

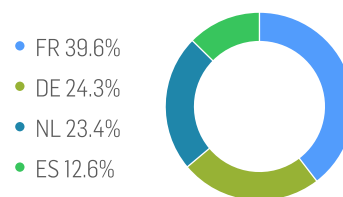
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.84%	-5.90%	0.35%	0.17%	0.37%	165.72%
Performance (p.a.)						7.51%
Volatility (p.a.)	8.85%	16.84%	16.86%	16.24%	16.92%	14.89%
High	272.20	282.38	307.12	307.12	307.12	307.12
Low	261.82	247.10	247.10	243.37	247.10	98.55
Sharpe Ratio*	-1.32	-1.41	-0.07	-0.11	-0.07	0.38
Max. Drawdown	-3.81%	-12.49%	-19.54%	-19.54%	-19.54%	-24.91%
VaR 95 \ 99				-25.1% \ -54.9%		-24.5% \ -42.4%
CVaR 95 \ 99				-41.4% \ -68.9%		-35.7% \ -53.3%

* 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



TOP COMPONENTS AS OF 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				41.28%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	9.32%
SIEMENS AG	SIE GY Equity	DE	EUR	8.46%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	7.71%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	7.43%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	6.21%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	5.83%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	5.52%
UNIVERSAL MUSIC GROUP NV	UMG NA Equity	NL	EUR	5.21%
STMICROELECTRONICS NV	STMMI IM Equity	NL	EUR	3.04%

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