

FACTSHEET - AS OF 16-May-2025

Solactive Optimized Euro 50 Exclusion Index NTR

DESCRIPTION

Tracking the performance of the respective benchmark while screening the index constituents according to several ESG criteria.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0M7M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOEU50EN	Last Price	1796.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	119		

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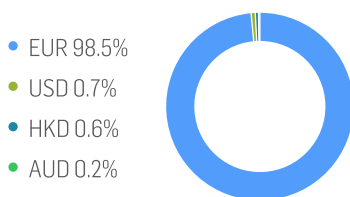
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STATISTICS

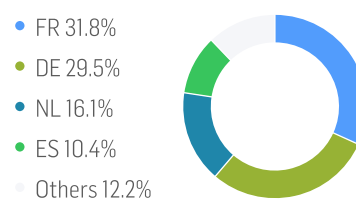
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.35%	1.21%	16.36%	11.77%	13.64%	79.60%
Performance (p.a.)						7.57%
Volatility (p.a.)	12.98%	24.31%	18.99%	17.34%	21.12%	18.26%
High	1796.00	1796.00	1796.00	1796.00	1796.00	1796.00
Low	1618.60	1509.46	1509.46	1460.00	1509.46	691.45
Sharpe Ratio*	17.70	0.12	1.78	0.56	1.84	0.30
Max. Drawdown	-0.95%	-15.60%	-15.60%	-15.60%	-15.60%	-37.54%
VaR 95 \ 99				-25.5% \ -54.2%		-26.9% \ -56.1%
CVaR 95 \ 99				-42.8% \ -71.4%		-45.0% \ -78.8%

* 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 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	7.56%
ASML HOLDING NV	ASML NA Equity	NL	EUR	7.00%
SIEMENS AG	SIE GY Equity	DE	EUR	4.30%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.78%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.74%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.25%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.05%
SANOFI SA	SAN FP Equity	FR	EUR	3.02%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.01%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.78%

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