

FACTSHEET - AS OF 25-Sep-2025

Solactive European Multi Sector Select 25 Index NTR

DESCRIPTION

Solactive European Multi Sector Select 25 Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOR7E	Base Value / Base Date	87.42 Points / 07.02.2018
Bloomberg / Reuters	SOEMS25N Index/ .SOEMS25N	Last Price	994.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.02.2010
Index Members	25		

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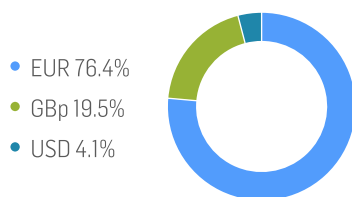
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STATISTICS

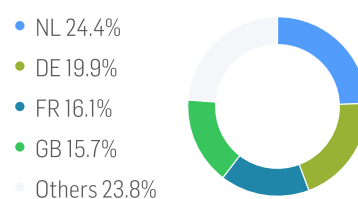
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.57%	6.82%	16.19%	26.24%	26.19%	174.31%
Performance (p.a.)						14.14%
Volatility (p.a.)	14.34%	15.89%	23.64%	20.66%	22.51%	25.09%
High	1000.00	1000.00	1000.00	1000.00	1000.00	1000.00
Low	954.38	913.53	719.50	719.50	719.50	226.70
Sharpe Ratio*	1.32	1.81	1.42	1.20	1.57	0.49
Max. Drawdown	-2.49%	-3.92%	-15.91%	-20.56%	-20.56%	-47.28%
VaR 95 \ 99				-30.5% \ -66.7%		-36.2% \ -77.9%
CVaR 95 \ 99				-52.9% \ -94.0%		-61.2% \ -110.6%

* 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 25-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	4.14%
PROSUS NV	PRX NA Equity	NL	EUR	4.13%
SAFRAN SA	SAF FP Equity	FR	EUR	4.13%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.11%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.11%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.09%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.07%
AIRBUS SE	AIR FP Equity	NL	EUR	4.07%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	4.06%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	4.05%

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The index is launched on 07-Feb-2018. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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