

FACTSHEET - AS OF 16-Sep-2025

Solactive Selection 10 Europe Decrement 50

DESCRIPTION

Solactive Selection 10 Europe Decrement 50 aims to track the performance of the Solactive Selection 10 Europe GTR Index adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORM41 / SLORM4	Base Value / Base Date	499.68 Points / 08.28.2015
Bloomberg / Reuters	SOLSED50 Index / .SOLSED50	Last Price	859.38
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.28.2015
Index Members	11		

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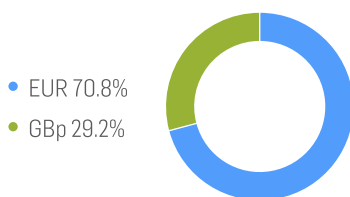
Solactive Selection 10 Europe Decrement 50

STATISTICS

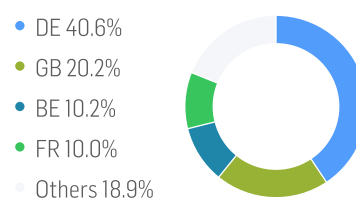
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.66%	7.97%	14.19%	48.95%	31.85%	63.10%
Performance (p.a.)						5.97%
Volatility (p.a.)	15.68%	16.41%	23.78%	21.33%	23.74%	21.70%
High	892.30	896.00	896.00	896.00	896.00	896.00
Low	850.00	786.85	621.18	574.65	621.18	272.83
Sharpe Ratio*	-2.45	2.11	1.22	2.25	1.93	0.19
Max. Drawdown	-4.74%	-5.13%	-17.46%	-18.60%	-18.60%	-51.88%
VaR 95 \ 99				-30.9% \ -64.2%		-32.6% \ -66.4%
CVaR 95 \ 99				-54.5% \ -89.0%		-53.2% \ -92.6%

* 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 16-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
ADIDAS AG	ADS GY Equity	DE	EUR	10.59%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	10.57%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	10.39%
UCB SA	UCB BB Equity	BE	EUR	10.23%
AXA SA	CS FP Equity	FR	EUR	10.00%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	9.98%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	9.91%
COMMERZBANK AG	CBK GY Equity	DE	EUR	9.76%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	9.63%
FLUTTER ENTERTAINMENT PLC	FLTR LN Equity	IE	GBp	8.95%
EUR-CASH	EUR-CASH	DE	EUR	-0.02%

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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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