

# FACTSHEET - AS OF 02-Dec-2025

## Solactive 50 European 8x TRF Strategy

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                      |                        |                                        |
|---------------------|----------------------|------------------------|----------------------------------------|
| ISIN / WKN          | DE000SLOSZ1 / SLOSZ  | Base Value / Base Date | 1219.58 Points / 19.01.2018            |
| Bloomberg / Reuters | SOLSX5E8 / .SOLSX5E8 | Last Price             | 1840.05                                |
| Index Calculator    | Solactive AG         | Dividends              | Reinvested                             |
| Index Type          | Adjusted Return      | Calculation            | 10:00 to 22:53 (CET), every 15 seconds |
| Index Currency      | EUR                  | History                | Available daily back to 19.01.2018     |
| Index Members       | 2                    |                        |                                        |

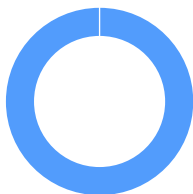
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 0.00%   | 5.23%   | 2.00%   | 8.87%           | 12.00%  | 50.88%          |
| Performance (p.a.) |         |         |         |                 |         | 5.37%           |
| Volatility (p.a.)  | 14.79%  | 12.78%  | 13.25%  | 17.59%          | 17.91%  | 19.26%          |
| High               | 1877.39 | 1877.39 | 1877.39 | 1877.39         | 1877.39 | 1877.39         |
| Low                | 1785.00 | 1743.19 | 1708.44 | 1532.22         | 1532.22 | 796.97          |
| Sharpe Ratio*      | -0.13   | 1.65    | 0.16    | 0.40            | 0.62    | 0.18            |
| Max. Drawdown      | -4.92%  | -4.92%  | -5.54%  | -17.53%         | -17.53% | -38.76%         |
| VaR 95 \ 99        |         |         |         | -24.6% \ -58.6% |         | -29.8% \ -60.7% |
| CVaR 95 \ 99       |         |         |         | -43.6% \ -77.7% |         | -48.0% \ -81.0% |

\* 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).

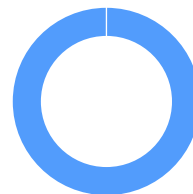
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 02-Dec-2025

| Company               | Ticker     | Country | Currency | Index Weight (%) |
|-----------------------|------------|---------|----------|------------------|
| ESTX 50 FUTURE DEC 25 | VGZ5 Index | DE      | EUR      | 100.01%          |
| EUR-CASH              | EUR-CASH   | DE      | EUR      | -0.01%           |

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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](mailto:indexing@solactive.com)

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