

FACTSHEET - AS OF 18-Dec-2025

Solactive Europe 50 Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSLJ4 / SLOSLJ	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .EU50N	Last Price	2403.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	08:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	51		

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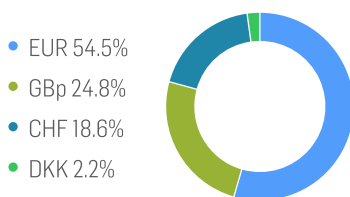
Solactive Europe 50 Index NTR

STATISTICS

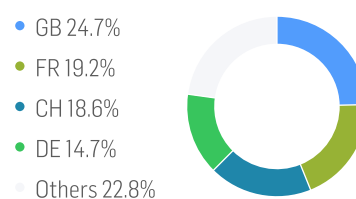
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.41%	6.39%	11.24%	18.70%	18.27%	140.35%
Performance (p.a.)						4.57%
Volatility (p.a.)	9.98%	10.36%	10.34%	14.49%	14.54%	18.29%
High	2403.49	2403.49	2403.49	2403.49	2403.49	2403.49
Low	2317.06	2245.79	2137.88	1902.88	1902.88	493.31
Sharpe Ratio*	4.86	2.57	2.15	1.18	1.18	0.14
Max. Drawdown	-0.76%	-3.57%	-4.04%	-17.15%	-17.15%	-56.77%
VaR 95 \ 99				-18.8% \ -60.8%		-27.4% \ -54.9%
CVaR 95 \ 99				-38.9% \ -78.1%		-45.2% \ -77.6%

* 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 18-Dec-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.77%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.10%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	3.94%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	3.85%
NESTLE SA	NESN SE Equity	CH	CHF	3.75%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.74%
SAP SE	SAP GY Equity	DE	EUR	3.64%
SHELL PLC	SHEL LN Equity	GB	GBp	3.00%
SIEMENS AG	SIE GY Equity	DE	EUR	2.97%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.81%

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