

FACTSHEET - AS OF 29-Oct-2025

Solactive European Multi Sector Select 25 Decrement 5% Index NTR

DESCRIPTION

Solactive European Multi Sector Select 25 Decrement 5% Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSM73 / SLOSM7	Base Value / Base Date	193.12 Points / 03.02.2010
Bloomberg / Reuters	SOEMSD5N Index/ .SOEMSD5N	Last Price	1019.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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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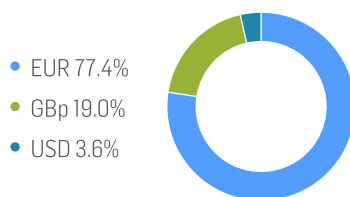
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STATISTICS

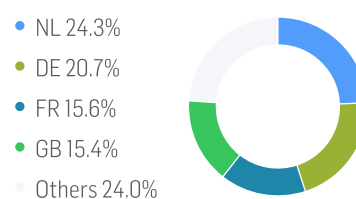
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.96%	6.56%	17.42%	24.09%	24.78%	427.86%
Performance (p.a.)						11.15%
Volatility (p.a.)	12.72%	14.54%	15.79%	20.50%	21.46%	24.22%
High	1021.88	1021.88	1021.88	1021.88	1021.88	1021.88
Low	985.98	927.06	861.97	736.08	736.08	181.31
Sharpe Ratio*	1.94	1.89	2.32	1.10	1.34	0.38
Max. Drawdown	-3.51%	-4.07%	-4.07%	-20.94%	-20.94%	-47.50%
VaR 95 \ 99				-30.9% \ -66.9%		-37.9% \ -69.1%
CVaR 95 \ 99				-53.3% \ -94.2%		-58.2% \ -97.1%

* 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 29-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.52%
CONTINENTAL AG	CON GY Equity	DE	EUR	4.52%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.32%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.32%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.29%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	4.28%
AIRBUS SE	AIR FP Equity	NL	EUR	4.25%
PROSUS NV	PRX NA Equity	NL	EUR	4.25%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.24%
SAFRAN SA	SAF FP Equity	FR	EUR	4.17%

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